

# AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS

## UCITS

Asset Management Company

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**PRICEWATERHOUSECOOPERS AUDIT**

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

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# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Informations about the Fund

### Classification

International equities.

### Method used to determine and allocate distributable amounts

Capitalisation and/or distribution of income at the discretion of the Asset Manager.

### Tax regime

The Fund is eligible for life insurance policies. The Fund may also serve as an investment vehicle for unit-linked life insurance policies.

The UCITS, by its nature, is not subject to taxation. However, unitholders may be subject to tax on any income distributed by the fund or when they sell its units. Taxes applicable to the amounts paid out by the Fund and to realised or unrealised capital gains or losses generated by the Fund depend on the tax laws applicable to each individual investor, their tax residence, and/or the Fund's investment jurisdiction. Any investors unsure of their tax status should contact a tax advisor or professional in order to determine the tax rules that apply to their individual situation, before carrying out any investment. Some income distributed by the UCITS to non-residents in France may be subject to a withholding tax in France.

### Benchmark index

The Fund's benchmark index is the USD-denominated MSCI World Climate Change Paris Aligned Low Carbon Select Index with net dividends reinvested (net total return).

The MSCI World Climate Change Paris Aligned Low Carbon Select Index is a "share" index published and calculated by the international index supplier MSCI ("MSCI"). The equities that make up the Index are mid- and large-cap equities from developed countries according to the MSCI classification. The index is also limited to equities classified in OECD countries. The index is constructed in such a way as to overweight the companies with the best profile in terms of climate transition risk. The index is also constructed in such a way as to be a European Union "Paris Agreement" benchmark index within the meaning of Regulation (EU) 2019/2089 of the European Parliament.

### Management fees and commissions

Operating and management fees: 0.25% including tax.

Subscription commissions payable to the Fund: 1 max.

In accordance with the regulations, the actual rates for this fund, during the past financial year, are consistent with those mentioned in the detailed memorandum and listed in the following sections:

- Notes to the annual financial statements/- Management fees
- Shareholders' equity/- Subscription and/or redemption fees/- Management fees

### Investment objective

The Fund's investment objective is to track the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (cf. "Benchmark index" section) as closely as possible, regardless of whether the Index rises or falls.

The Fund is managed so as to achieve the smallest possible gap between changes in its net asset value and changes in that of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (hereinafter: the "MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index"). The target for maximum tracking error between changes in the Fund's NAV and those in the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index is 1%.

If the "tracking error" were to exceed 1%, the aim would nevertheless be to remain below 5% of the volatility shown by the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index.

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## **Investment strategy**

The Fund is managed “passively”.

### **1. Strategy employed:**

The Fund has a sustainable investment objective within the meaning of Article 9 (3) of the Disclosure Regulation.

The Fund carries a sustainability risk, as defined in the risk profile.

In accordance with its investment objective and policy, the UCI may invest in economic activity that contributes to an environmental objective within the meaning of Article 5 of the Taxonomy Regulation. It is also expected that the UCI may invest partially in economic activities classified as environmentally sustainable within the meaning of sections 3 and 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment with regard to a minimum proportion.

The Fund's management is index-linked and aims to replicate the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index using a method that directly replicates the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index, which consists of investing in the financial securities that make up the Index in proportions extremely close to those of the Index.

Furthermore, the Fund incorporates sustainability factors into its investment process. Amundi effectively applies a Responsible Investment Policy that consists of, on the one hand, a policy of targeted exclusions in line with the investment strategy, and, on the other hand, an ESG rating system made available to the management team (details about this policy are provided in Amundi's Responsible Investment Policy, available on its website [www.amundi.co.uk](http://www.amundi.co.uk)).

The Fund may use forward financial instruments for hedging and/or exposure.

The Fund shall observe the investment rules stipulated in Articles R214-21, R214-22 and R214-23 of the French Monetary and Financial Code.

The Fund's assets, comprising directly held assets described in the “Assets used” section, comply with the provisions of Article R214-21 of the French Monetary and Financial Code (CMF).

The Fund's exposure to the index may benefit from special ratios applicable to indexed UCITS as stipulated in Article R214-22 of the French Monetary and Financial Code (CMF). That Article stipulates that an index may comprise up to 20% equities or debt securities issued by the same entity; this limit may be raised to 35% maximum for a single issuing entity, when such increase is justified by special market circumstances such as on regulated markets where some marketable securities or some money-market instruments are largely dominant.

### **2. Assets used (except embedded derivatives):**

#### **- Equities:**

The Fund will permanently be at least 95% exposed to one or more markets for equities issued in one or more OECD countries.

Up to 100% of the Fund's net assets will be invested, subject to the legal and regulatory ratios, in international equities (any economic sector, traded on any market). However, in the event of adjustments associated with subscriptions/redemptions, investments may exceed this limit on a residual basis.

The equities in the Fund's assets will be the equities comprising the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index and shall be listed on a regulated market (as described in Article 4(1)(21) of Directive 2014/65/EU of the European Parliament and of the Council) in an OECD country.

At least 95% of the Fund will be permanently invested in listed shares. For the purposes of interpreting this ratio, shares issued by REITs (as defined by the German Ministry of Finance) or UCIs are not considered as shares.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

- UCITS units or shares:

None.

### 3. **Derivatives:**

Counterparties are selected through the procedure in force within the Amundi Group, based on the principle of selecting the best market counterparties.

This includes specifically:

- a double validation of the counterparties by the Amundi Intermédiation manager and by Amundi Asset Management's Credit Committee after analysis of their financial and operational profiles (type of activities, governance, reputation, etc.) conducted by a team of credit analysts working independently of the management teams.
- a limited number of financial institutions with which the UCITS trades.

Amundi AM relies on the expertise of Amundi Intermédiation in the context of providing services regarding the selection of counterparties.

Amundi Intermédiation provides Amundi AM with an indicative list of counterparties, the eligibility of which is approved beforehand by the Amundi (Group) Credit Risk Committee, concerning the aspects of counterparty risk.

This list is then approved by Amundi AM at ad hoc meetings of its "Broker Committees". The purpose of the Broker Committees is to:

- monitor volumes (share broking and net amounts for other products) by intermediary/counterparty, instrument type and market, where applicable;
- express their opinion on the quality of the service provided by the Amundi Intermédiation trading desk;
- carry out a review of the brokers and counterparties, and to draw up the list for the coming period. Amundi AM may decide to limit the list or ask to extend it. If Amundi AM proposes to extend the list of counterparties, at a committee meeting or subsequently, the Amundi Credit Risk Committee must analyse and approve the list once again.

The Amundi AM Broker Committees include Management Directors or their representatives, representatives of the Amundi Intermédiation trading desk, an operations manager, a Risk Control manager and a Compliance manager.

The Fund may take positions in the following derivatives:

- Types of markets:
  - regulated
  - organised
  - OTC
- Categories of risks in which the Fund intends to take a position:
  - equity risk
  - interest rate
  - currency
  - credit
  - volatility
- Types of transactions and description of all operations that must be limited to the achievement of the investment objective
  - hedging
  - exposure
  - arbitrage
  - trading
  - other

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- Types of instruments used:

- futures : on equities and indices
- total return swaps : on equities and indices.

The Fund may enter into exchange contracts in two combinations from the following types of flows:

- fixed rate
- variable rate (indexed to Eonia, Euribor, or any other market benchmark)
- performance linked to one or more currencies, equities, stock market indices or listed securities, UCIs, or investment funds
- dividends (net or gross)
- credit derivatives: credit default swaps

- Strategy for using derivatives to achieve the investment objective:

- constructing synthetic exposure to a particular security, sector of activity and/or to the MSCI WorldClimate Change Paris Aligned Low Carbon Select Strategy Index via the use of total return swaps.

management of intermediate cash flows (dividends, subscriptions/redemptions, etc.) to reach the desired degree of exposure to a particular stock and/or sector and/or to the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index via the use of futures.

These instruments may be used to hedge up to 100% of the Fund's net assets.

The commitments arising from derivatives may not exceed 100% of net assets.

#### **4. Securities incorporating derivatives ("embedded derivatives"):**

None.

#### **5. Deposits and liquid assets:**

The Fund may hold up to 3% of its net assets in deposits for a maximum term of twelve months. The deposits are used for cash management purposes and help the Fund achieve its cash management objectives.

#### **6. Borrowing:**

The Fund may temporarily, and in exceptional cases, borrow up to 3% of its net assets in order to optimise its cash flow management.

#### **7. Transactions involving temporary acquisition/disposal of securities:**

None.

#### **Risk profile**

##### Equity risk

Risk related to changes to the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index  
Factors that may influence the ability of the Fund to track the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index

##### Legal risk

##### Liquidity risk

##### Liquidity risk in a stock market

##### Currency risk

##### Sustainability risk

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Activity report

The Fund's investment objective is to track the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (cf. "Benchmark index" section) as closely as possible, regardless of whether the Index rises or falls. The Fund is managed so as to achieve the smallest possible gap between changes in its net asset value and changes in that of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (hereinafter: the "MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index"). The target for maximum tracking error between changes in the Fund's NAV and those in the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index is 1%. The MSCI World Climate Change Paris Aligned Low Carbon Select Index is a "share" index published and calculated by the international index supplier MSCI ("MSCI"). The equities that make up the Index are mid- and large-cap equities from developed countries according to the MSCI classification. The index is also limited to equities classified in OECD countries. The index is constructed in such a way as to overweight the companies with the best profile in terms of climate transition risk.

For the period under review, the portfolio AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR performance is -21.87%. The benchmark performance is -21.66% with a Tracking Error of 0.08%.

*Past performance is no guarantee of future performance.*

### Principal movements in portfolio listing during the period

| Securities          | Movements (in amount) |              |
|---------------------|-----------------------|--------------|
|                     | Acquisitions          | Transfers    |
| TESLA INC           | 11,303,095.01         | 6,390,380.35 |
| APPLE INC           | 9,670,158.58          | 5,651,823.92 |
| MICROSOFT CORP      | 9,767,193.53          | 4,548,546.77 |
| AMAZON.COM INC      | 8,377,075.71          | 2,953,747.38 |
| NVIDIA CORP         | 6,819,723.83          | 2,748,178.80 |
| ALPHABET- A         | 4,399,461.35          | 2,317,811.66 |
| ALPHABET-C-         | 4,226,438.20          | 2,262,186.41 |
| INTEL CORP          | 2,640,216.19          | 1,020,188.28 |
| Meta Platforms - A  | 2,723,045.46          | 862,061.46   |
| PROCTER & GAMBLE CO | 2,256,440.30          | 1,321,134.70 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Efficient portfolio management (EPM) techniques and Financial derivative instruments in USD

### a) Exposure obtained through the EPM techniques and Financial derivative instruments

#### • Exposure obtained through the EPM techniques:

- o Securities lending:
- o Securities loans:
- o Reverse repurchase agreement:
- o Repurchase:

#### • Underlying exposure reached through financial derivative instruments: 406,653.97

- o Forward transaction:
- o Future: 406,653.97
- o Options:
- o Swap:

### b) Identity of the counterparty(ies) to EPM techniques and financial derivative instruments

| Identity of the counterparty(ies) to EPM techniques | Financial derivative instruments (*) |
|---|--------------------------------------|
|   |                                      |

(\*) Except the listed derivatives.



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## c) Type and amount of collateral received by the UCITS to reduce counterparty risk

| Types of financial instruments  | Amount portfolio currency |
|---|---------------------------|
| <b>EPM</b><br>. Term deposit<br>. Equities<br>. Bonds<br>. UCITS<br>. Cash (*)<br><b>Total</b>                          |                           |
| <b>Financial derivative instruments</b><br>. Term deposit<br>. Equities<br>. Bonds<br>. UCITS<br>. Cash<br><b>Total</b> |                           |

(\*) The Cash account also integrates the liquidities resulting from repurchase transactions.

## d) Revenues and operational cost/fees from EPM

| Revenues and operational cost/fees   | Amount portfolio currency |
|--|---------------------------|
| . Revenues (*)<br>. Other revenues<br><b>Total revenues</b><br>. Direct operational fees<br>. Indirect operational fees<br>. Other fees<br><b>Total fees</b> |                           |

(\*) Income received on loans and reverse repurchase agreements.

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## **Transparency of securities financing transactions and of reuse (SFTR) - Regulation SFTR - in accounting currency of the portfolio (USD)**

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR).

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## Significant events during the financial period

Le 30 décembre 2022 Modification CACEIS Bank (the "Depository"), Société Anonyme (a French public limited company), Main business: Credit institution providing investment services, approved by the Committee of Credit Establishments and Investment Enterprises (CECEI) on 01 April 2005, Registered office: 89-91 rue Gabriel Péri, 92120 Montrouge.

Le 30 décembre 2022 Modification CACEIS Bank, Société Anonyme (a French public limited company), Registered office: 89-91 rue Gabriel Péri, 92120 Montrouge Main business: Bank and investment services provider approved by CECEI on 01 April 2005.

Le 30 décembre 2022 Modification CACEIS Fund Administration, Société Anonyme (a French public limited company), Registered office: 89-91 rue Gabriel Péri, 92120 Montrouge CACEIS Fund Administration is a company of the CREDIT AGRICOLE Group specialising in the administrative and accounting management of UCIs on behalf of clients inside and outside the Group. CACEIS Fund Administration has accordingly been appointed by the Management Company as Delegated Accounting Manager for the valuation and accounting of the Fund. CACEIS Fund Administration is responsible for valuing the assets, establishing the Fund's NAV and preparing its periodic financial statements.

Le 30 décembre 2022 Ajout In accordance with its investment objective and policy, the UCI may invest in economic activity that contributes to an environmental objective within the meaning of Article 5 of the Taxonomy Regulation. It is also expected that the UCI may invest partially in economic activities classified as environmentally sustainable within the meaning of sections 3 and 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment with regard to a minimum proportion.

Le 30 décembre 2022 Ajout Regulation (EU) 2020/852 (the so-called "Taxonomy Regulation") on establishing a framework to support sustainable investment and amending the Disclosure Regulation.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Specific details

### Voting rights

In accordance with the Fund's Rules and the Fund Manager's stated policy, the Fund Manager exercises the voting rights attached to the securities held by the Fund and decides on contributions in the form of securities, except where the securities are those of the Fund Manager itself or of any associate company as defined in Art L. 444-3 of the French Labour Code (Code du Travail).

Two documents, "Voting Policy" and "Report on the Exercise of Voting Rights", prepared by the Fund Manager in compliance with the current regulations are available upon request.  
This mutual fund (OPC) has not been selected as one of the funds which currently exercise voting rights.

### Movement commission

The Fund Manager has received no commissions on trade.

### Soft commission

The Fund Manager has received no "soft" commissions.

### Use of credit derivatives

The Fund has not used credit derivatives during the period under consideration.

### Group funds and instruments

In order to obtain information on the financial instruments held in the portfolio that are issued by the Management Company or by its affiliates, please refer to the sections:

- Additional information,
- Group financial instruments held in the portfolio in the annual financial statements for the year ended, attached hereto.

### Calculating overall risk

- Overall risk calculation method: the mutual fund uses the commitment calculation method to calculate the mutual fund's overall exposure to financial contracts.
- Leverage - Funds to which the risk calculation method is applied Indicative leverage level: 0.41%.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Regulatory information

### Selection procedure for brokers and counterparties

The Broker Selection Policy draws up and implements a policy which enables it to comply with the Fund's obligation under Art.314-75 (iv) while meeting the requirements set out in Art L.533-18 of the French CMF. For each class of instrument, the policy selects the organizations that will be commissioned to execute orders.

AMUNDI execution policy may be consulted on the AMUNDI website.

### Investment advice service

The Fund Manager has not prepared a "Report on Brokerage Expenses" since it has not used any investment advice services.

### Report on broking fees

A report on broking fees is available for bearers. It can be viewed at the following web address: [www.amundi.com](http://www.amundi.com).

### Remuneration Policy

#### Remuneration policy and practices of the AIFM/Management company

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8<sup>th</sup> 2011 on Alternative Investment Fund Managers (the "AIFM Directive"), and in the Directive 2014/91/UE of July 23<sup>rd</sup> 2014 on undertakings for collective investment in transferable securities (the "UCITS V Directive"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 ("SFDR"), integrating sustainability risk and ESG criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with ESG objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2021 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2022 exercise at its meeting held on February 1<sup>st</sup> 2022.

In 2022, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

#### 1.1 Amounts of remuneration paid by the Management companies to its employees

In 2022, Amundi Asset Management's headcount increased due to the integration of Lyxor's employees.

During fiscal year 2022, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (1 673 employees at December 31<sup>st</sup> 2022) is EUR 202 172 869. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2022: EUR 134 493 396, which represents 67% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.

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- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2022: EUR 67 679 473, which represents 33% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some 'carried interest' was paid by Amundi AM with respect to fiscal year 2022, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 19 393 477 were paid to the 'executives and senior managers' of Amundi Asset Management (31 employees at December 31<sup>st</sup> 2022), and EUR 16 540 119 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi Asset Management's risk profile (50 employees at December 31<sup>st</sup> 2022).

## **1.2 Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS**

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

### 1. Management and selection of AIFs/UCITS functions

#### *Quantitative criteria:*

- IR/Sharpe over 1, 3, 5 years
- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years, outlook mainly focused on 1 year, adjusted with long-term figures (3,5 years)
- Performance risk adjusted based on IR/Sharpe over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- ESG rating of the funds according to different providers when applicable (Morningstar, CDP...)
- Respect of ESG beat the benchmark, ESG exclusion policies and climate transition index.

#### *Qualitative criteria:*

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the ESG component of commercial effort and flows
- ESG
  - Compliance with ESG policy and participation to the ESG and net-zero offering
  - Integration of ESG into investment processes
  - Capacity to promote and project ESG knowledge internally and externally
  - Extent of proposition and innovation in the ESG space
  - Demonstrates capacity to manage well the combination of risk return and ESG (the risk and ESG adjusted return).

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## 2. Sales and marketing functions

### *Quantitative criteria:*

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities
- Number of clients approached on their net zero strategy.

### *Qualitative criteria:*

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Capacity to explain and promote ESG policies and capabilities as well as solutions of the firm.

## 3. Control and support functions

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)
- When financial criteria are used, these are mainly related to management/ optimization of expenses.

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

## **Fund Compliance with criteria relating to environmental, social, and governance quality (ESG) objectives**

AMUNDI uses targeted exclusion rules as a basis of its fiduciary responsibility. They are applied in all active management strategies and consist in excluding companies that are not compliant with either our own ESG policies or the international agreements and internationally-recognised or national regulatory frameworks. These targeted exclusions are implemented subject to compliance with the applicable laws and regulations, unless otherwise stipulated in dedicated products or services contracts.

AMUNDI excludes the following activities:

All direct investment in companies involved in the production, sale, or storage of, or services for, anti-personnel mines or cluster bombs, pursuant to the Ottawa Treaty and the Oslo Convention on Cluster Munitions.

Companies that produce, store, or sell chemical, biological, and/or depleted-uranium weapons.

Companies that seriously and repeatedly violate one or more of the Ten Principles of the UN Global Compact without implementing credible corrective measures.

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These issuers receive a “G” rating on the AMUNDI scale. In addition, AMUNDI implements specific sectoral exclusions targeting the coal and tobacco industries. These sectoral exclusions apply to all active management strategies that give AMUNDI full discretion over its portfolio management.

## Coal Policy

AMUNDI excludes:

- Companies developing or planning to develop new thermal coal capacity within the entire value chain (producers, extractors, power plants, transport infrastructure).
- Companies whose income is over 25% the result of thermal coal mining.
- Companies that extract 100 MT or more thermal coal annually with no intention of reducing these quantities.
- All companies that derive over 50% of their total income before analysis from thermal coal mining and coal-fired power generation.
- All coal-fired power generation and coal mining companies with a threshold of 25% to 50% and a deteriorated energy transition score.

## Application in passive management:

### • Passive ESG funds

All ETF and ESG index funds (with the exception of highly-concentrated indices) implement AMUNDI’s policy of excluding the coal sector wherever possible.

### • Passive non-ESG funds

In passive management, it is a fiduciary duty to replicate an index as faithfully as possible.

Limited flexibility is afforded to portfolio managers, which are required to meet contractual objectives to achieve passive management that is entirely in line with the requested benchmark index.

Consequently, AMUNDI’s index funds and ETFs that replicate standard (non-ESG) benchmark indices cannot systematically apply sectoral exclusions.

At the same time, in the context of securities excluded from the “thermal coal policy” in AMUNDI’s active investment universe but that may be present in non-ESG passive funds, AMUNDI has reinforced its voting and commitment activities, which may translate to a “nay” vote on the management of the companies in question.

## Tobacco policy

Since 2018, AMUNDI has limited its ESG ratings for tobacco companies to “E”, on a scale of A to G (with G-rated companies excluded), in order to take account of concerns, not just around public health, but also the human rights violations, poverty, environmental consequences, and considerable economic cost associated with tobacco, evaluated at over \$1,000 billion per year worldwide, according to World Health Organisation estimates. The reason for this limit is to penalise investment in this type of company, which must be offset by investment in more virtuous companies. AMUNDI’s policy applies to the entire the tobacco sector, including suppliers, cigarette manufacturers, and distributors.

In May 2020, AMUNDI became a signatory to the Tobacco-Free Finance Pledge, thereby reinforcing its tobacco exclusion policy. AMUNDI implements the following rules:

- Exclusion rules: companies manufacturing finished tobacco products are excluded (application thresholds: income of over 5%).
- Limitation rules: Companies involved in the manufacture, supply, and distribution of tobacco are limited to an ESG rating of E (on a scale of A to G) (thresholds: income of over 10%).

Further information on how AMUNDI takes ESG criteria into account is available at <https://legroupe.amundi.com>

\* *Active management: excluding indexed funds and ETFs subject to constraints by their benchmark index.*



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## SFDR and Taxonomy Regulations

### Article 9 – concerning Taxonomy

In accordance with its investment objective and policy, the Fund may invest in an economic activity that contributes to an environmental objective as defined under Article 5 of the Taxonomy Regulation. The UCI should thus be able to partially invest in economic activities qualified as environmentally sustainable as defined under Articles 3 and 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment in terms of a minimum proportion.

The Taxonomy aims to identify economic activities considered to be environmentally sustainable. The Taxonomy identifies such activities according to their contribution to six major environmental objectives: (i) climate change mitigation, (ii) climate change adaptation, (iii) the sustainable use and protection of water and marine resources, (iv) the transition to a circular economy (waste, prevention, and recycling) (v) pollution prevention and reduction, and (vi) the protection and restoration of biodiversity and ecosystems.

In order to determine an investment's degree of environmental sustainability, an economic activity is considered to be environmentally sustainable where it contributes substantially to one or more of the environmental objectives set out in the Taxonomy Regulation, where it does no significant harm (the "do no significant harm" or "DNSH" principle) to one or more of these environmental objectives, where it is carried out in accordance with the minimum safeguards provided for in Article 18 of the Taxonomy Regulation and where it complies with the technical screening criteria established by the European Commission in accordance with the Taxonomy Regulation.

In accordance with the current iteration of the Taxonomy Regulation, the Asset Manager ensures that investments do no significant harm to any other environmental objective by implementing exclusion policies covering issuers with controversial environmental and/or social and/or governance practices.

Although the Fund may already hold investments in economic activities qualified as sustainable activities without currently undertaking to observe a minimum proportion, the Asset Manager will do every thing it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the entry into force of the Regulatory Technical Standards ("RTS") governing the content and presentation of communications in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation.

This effort will be gradually and continuously rolled out, incorporating the requirements of the Taxonomy Regulation in the investment process as soon as it is reasonably possible. This will lead to a minimum level of portfolio alignment with sustainable activities, and this information will then be made available to investors. Until then, the degree of alignment with sustainable activities will not be disclosed to investors.

Once all the data is available and the appropriate calculation methodologies are finalised, the description of the proportion of underlying investments in sustainable activities will be made available to investors. This information, along with information on the proportion of enabling and transitional activities, will be indicated in a subsequent version of the prospectus.

### Article 9 – concerning Article 11 of the SFDR

As required by Article 50 (2 SFDR) of COMMISSION DELEGATED REGULATION, information on the environmental or social characteristics promoted by the financial product is available in an annex to this report.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Auditor's Certification



**STATUTORY AUDITOR'S REPORT  
ON THE FINANCIAL STATEMENTS  
For the year ended 30 December 2022**

**AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF  
DR**

UCITS CONSTITUTED AS A *FONDS COMMUN DE PLACEMENT*

Governed by the French Monetary and Financial Code (*Code monétaire et financier*)

Management company

AMUNDI ASSET MANAGEMENT

90, rue Pasteur

75015 Paris

France

**Opinion**

In compliance with the assignment entrusted to us by the management company, we conducted an audit of the accompanying financial statements of AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR, a UCITS constituted as a *fonds commun de placement*, for the year of 15 months and 18 days ended 30 December 2022.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the fund at 30 December 2022 and of the results of its operations for the year then ended, in accordance with French accounting principles.

**Basis of our opinion**

***Audit standards***

We conducted our audit in accordance with professional standards applicable in France. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion. Our responsibilities under these standards are described in the section "*Statutory Auditor's responsibilities for the audit of the financial statements*" in this report.

***Independence***

We conducted our audit engagement in compliance with independence requirements of the French Commercial Code (*code de commerce*) and the French Code of Ethics (*code de déontologie*) for statutory auditors, from 13/09/2021 and up to the date of this report, and in particular we did not provide any prohibited non-audit services referred to in Article 5(1) of Regulation (EU) No. 537/2014.

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**AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR**

**Justification of our assessments - Key audit matters**

In accordance with the requirements of articles L.823-9 and R.823-7 of the French Commercial Code relating to the justification of our assessments, we bring to your attention the key matters as regards to the risk of material misstatement that, in our professional judgement, were the most significant for the audit of the financial statements, as well as how we addressed those risks.

These assessments were made as part of our audit of the financial statements, taken as a whole, and therefore contributed to the opinion we formed which is expressed above. We do not provide an opinion on individual items in the financial statements.

| <b>Key audit matters</b>  | <b>Audit response to cover these risks</b>   |
|---|--|
| <p>The main risks of the fund relate to the financial instruments in its portfolio.</p> <p>Any error in recording or valuing these financial instruments could lead to a misstatement in the calculation of the fund's net asset value and in the financial statements.</p> <p>We therefore focused our work on the existence and valuation of the financial instruments in the portfolio.</p> <p><b>Valuation of financial instruments traded on a regulated or equivalent market</b></p> <p>Valuation of the fund's financial instruments traded on a regulated or equivalent market is not complex as it is based primarily on listed prices provided by independent sources.</p> <p>However, the related amounts are significant and could lead to a material misstatement.</p> <p>The value of the financial instruments traded on a regulated or equivalent market is recorded in the balance sheet and presented in the detailed portfolio provided in the notes to the financial statements. The valuation rules for these financial instruments are disclosed in the "Significant accounting policies" note to the financial statements.</p> | <p>We compared the year-end valuation of the fund's financial instruments traded on a regulated or equivalent market with observable prices obtained from market databases.</p>  |
| <b>Key audit matters</b>  | <b>Audit response to cover these risks</b>   |
| <p><b>Existence of financial instruments</b></p> <p>The portfolio's financial instruments are held in custody or maintained by the fund's depository. The depository certifies the existence of financial instruments at year-end.</p>  | <p>We verified the existence of the portfolio's financial instruments by reviewing the fund's reconciliation between the fund's financial instruments held at year-end and these identified by the depository in an account opened in the fund's</p> |

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**AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF  
DR**

|   |  |
|---|--|
| <p>There is nonetheless a risk that these financial instruments could be inaccurately or only partially recorded in the fund's accounting.</p> <p>The existence of these financial instruments is a key audit matter as the related amounts are material and could lead to a material misstatement.</p> | <p>name. Any material differences were examined, if applicable using trade tickets or contracts.</p> |
|---|--|

**Specific verifications**

We have also performed, in accordance with professional standards applicable in France, the specific verifications required by laws and regulations.

We have no matters to report as to the fair presentation and the consistency with the financial statements of the information given in the management report prepared by the management company.

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## **AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR**

### **Disclosures arising from other legal and regulatory requirements**

#### ***Appointment of the Statutory Auditors***

We were appointed as Statutory Auditor of AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR, a UCITS constituted as a *fonds commun de placement*, by the management company on 28 September 2021.

At 30 December 2022, our firm was in the first consecutive year of its engagement, i.e. the first year following the admission of the fund's securities for trading on a regulated market.

#### **Responsibilities of the management company for the financial statements**

It is the management company's responsibility to prepare the fund's financial statements presenting a true and fair view in accordance with French accounting principles and to implement the internal control that it deems appropriate for the preparation of financial statements that do not contain material misstatements, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the fund's ability to continue as a going concern, disclosing in the financial statements, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the fund or to cease operations.

It is the management company's responsibility to monitor the preparation of financial information and oversee the efficiency of the internal control and risk management system and the internal audit system relating to the preparation and processing of financial and accounting information.

These financial statements have been prepared by the management company.

#### **Statutory Auditor's responsibilities for the audit of the financial statements**

##### ***Audit purpose and approach***

It is our responsibility to prepare a report on the financial statements. Our objective is to obtain reasonable assurance about whether the financial statements, taken as a whole, are free of material misstatement. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with professional standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As indicated in article L.823-10-1 of the French Commercial Code, our statutory audit of the financial statements is not to guarantee the viability or the quality of your management.

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**AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF  
DR**

As part of an audit conducted in accordance with professional standards applicable in France, the Statutory Auditor uses professional judgement throughout the entire audit.

He also:

- identifies and assesses the risks of material misstatement of the financial statements, whether due to fraud or error, designs and performs audit procedures responsive to those risks, and obtains audit evidence that is sufficient and appropriate to provide a basis for his opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtains an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the company's internal control;
- evaluates the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management in the financial statements;
- concludes on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the fund's ability to continue as a going concern. Such conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the company to cease to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to issue a qualified opinion or a disclaimer of opinion;
- evaluates the overall presentation of the financial statements and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

In accordance with the law, we inform you that we were not able to issue the present report within the statutory deadlines given the late receipt of some necessary documents to finalize our work.

Neuilly sur Seine, date of e-signature

*Document authenticated by e-signature*

The Statutory Auditor  
PricewaterhouseCoopers Audit  
Raphaëlle Alezra-Cabessa

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Annual accounts



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Balance sheet - asset on 12/30/2022 in USD

|  | 12/30/2022           |
|--|----------------------|
| <b>FIXED ASSETS, NET</b>   |                      |
| <b>DEPOSITS</b>  |                      |
| <b>FINANCIAL INSTRUMENTS</b>   | <b>98,262,401.84</b> |
| <b>Equities and similar securities</b>   | <b>98,253,706.32</b> |
| Traded in a regulated market or equivalent   | 98,253,706.32        |
| Not traded in a regulated market or equivalent   |                      |
| <b>Bonds and similar securities</b>  |                      |
| Traded in a regulated market or equivalent   |                      |
| Not traded in a regulated market or equivalent   |                      |
| <b>Credit instruments</b>  |                      |
| Traded in a regulated market or equivalent   |                      |
| Negotiable credit instruments (Notes)  |                      |
| Other credit instruments   |                      |
| Not traded in a regulated market or equivalent   |                      |
| <b>Collective investment undertakings</b>  |                      |
| General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries |                      |
| Other Funds intended for non-professionals and equivalents in other EU Member States                                     |                      |
| General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities          |                      |
| Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies         |                      |
| Other non-European entities  |                      |
| <b>Temporary transactions in securities</b>  |                      |
| Credits for securities held under sell-back deals  |                      |
| Credits for loaned securities  |                      |
| Borrowed securities  |                      |
| Securities sold under buy-back deals   |                      |
| Other temporary transactions   |                      |
| <b>Hedges</b>  | <b>8,695.52</b>      |
| Hedges in a regulated market or equivalent   | 8,695.52             |
| Other operations   |                      |
| <b>Other financial instruments</b>   |                      |
| <b>RECEIVABLES</b>   | <b>99,649.67</b>     |
| Forward currency transactions  |                      |
| Other  | 99,649.67            |
| <b>FINANCIAL ACCOUNTS</b>  | <b>448,175.44</b>    |
| Cash and cash equivalents  | 448,175.44           |
| <b>TOTAL ASSETS</b>  | <b>98,810,226.95</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Balance sheet - liabilities on 12/30/2022 in USD

|  | 12/30/2022           |
|--|----------------------|
| <b>SHAREHOLDERS' FUNDS</b>                                 |                      |
| Capital  | 110,308,194.51       |
| Allocation Report of distributed items (a)                 |                      |
| Brought forward (a)  |                      |
| Allocation Report of distributed items on Net Income (a,b) | -13,023,061.41       |
| Result (a,b)   | 1,454,318.50         |
| <b>TOTAL NET SHAREHOLDERS' FUNDS *</b>                     | <b>98,739,451.60</b> |
| * <i>Net Assets</i>  |                      |
| <b>FINANCIAL INSTRUMENTS</b>                               | <b>8,695.52</b>      |
| Transactions involving transfer of financial instruments   |                      |
| Temporary transactions in securities                       |                      |
| Sums owed for securities sold under buy-back deals         |                      |
| Sums owed for borrowed securities                          |                      |
| Other temporary transactions                               |                      |
| Hedges   | 8,695.52             |
| Hedges in a regulated market or equivalent                 | 8,695.52             |
| Other hedges   |                      |
| <b>PAYABLES</b>  | <b>62,079.83</b>     |
| Forward currency transactions                              |                      |
| Others   | 62,079.83            |
| <b>FINANCIAL ACCOUNTS</b>                                  |                      |
| Short-term credit  |                      |
| Loans received   |                      |
| <b>TOTAL LIABILITIES</b>                                   | <b>98,810,226.95</b> |

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Off-balance sheet on 12/30/2022 in USD

|   | 12/30/2022 |
|---|------------|
| <b>HEDGES</b>                             |            |
| Contracts in regulated markets or similar |            |
| OTC contracts                             |            |
| Other commitments                         |            |
| <b>OTHER OPERATIONS</b>                   |            |
| Contracts in regulated markets or similar |            |
| Contracts intendeds                       |            |
| SP 500 MINI 0323                          | 193,050.00 |
| M-TOPIX (TOK) 0323                        | 43,006.56  |
| EURO STOXX 50 0323                        | 80,790.83  |
| FTSE 100 FUT 0323                         | 89,806.58  |
| OTC contracts                             |            |
| Other commitments                         |            |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Income statement on 12/30/2022 in USD

|  | 12/30/2022          |
|--|---------------------|
| <b>Revenues from financial operations</b>                            |                     |
| Revenues from deposits and financial accounts                        | 3,118.29            |
| Revenues from equities and similar securities                        | 2,065,244.28        |
| Revenues from bonds and similar securities                           |                     |
| Revenues from credit instruments                                     |                     |
| Revenues from temporary acquisition and disposal of securities       |                     |
| Revenues from hedges   |                     |
| Other financial revenues   |                     |
| <b>TOTAL (1)</b>   | <b>2,068,362.57</b> |
| <b>Charges on financial operations</b>                               |                     |
| Charges on temporary acquisition and disposal of securities          |                     |
| Charges on hedges  |                     |
| Charges on financial debts   | 1,094.64            |
| Other financial charges  |                     |
| <b>TOTAL (2)</b>   | <b>1,094.64</b>     |
| <b>NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)</b>                  | <b>2,067,267.93</b> |
| Other income (3)   |                     |
| Management fees and depreciation provisions (4)                      | 408,029.63          |
| <b>NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)</b>  | <b>1,659,238.30</b> |
| Revenue adjustment (5)   | -204,919.80         |
| Interim Distribution on Net Income paid during the business year (6) |                     |
| <b>NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)</b>                            | <b>1,454,318.50</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Notes to the annual accounts

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 1. Accounting rules and methods

The annual financial statements are presented in the form prescribed by ANC regulation 2014-01, as amended.

General accounting principles are applied:

- true and fair view, comparability, and going concern,
- compliance, accuracy,
- prudence,
- consistency of accounting methods from one year to the next.

Revenues from fixed-income securities are recognised on the basis of interest actually received.

Securities bought and sold are recognised excluding costs.

The US Dollar is the reference currency for the portfolio's accounting.

The first financial year, ended on 30 December 2022, had an exceptional duration of 15 months and 18 days.

### **Asset valuation rules**

Financial instruments are recognised according to the historical cost method and are entered in the balance sheet at their present value, which is determined by the last-known market value or, if no market exists, by any external means or through the use of financial models.

Differences between the current values used to calculate net asset value and the historical costs of transferable securities at the time they are added to the portfolio are recorded under "valuation differentials". Securities that are not denominated in the portfolio currency are valued in accordance with the principle described below and then converted into the portfolio currency at the exchange rate applicable on the day of the valuation.

### **Deposits:**

Deposits with a remaining term of up to 3 months are valued according to the straight-line method.

### **Equities, bonds, and other securities traded on a regulated or equivalent market:**

For the calculation of the net asset value, equities and other securities traded on a regulated or equivalent market are valued on the basis of the final trading price of the current day.

Bonds and equivalent securities are valued at the closing price supplied by various financial service providers. Interest accrued on bonds and equivalent securities is calculated up to the net asset value date.

### **Equities, bonds, and other securities not traded on a regulated or equivalent market:**

Securities not traded on a regulated market are valued under the responsibility of the management company using methods based on the asset value and the yield, taking into consideration the prices applied in recent significant transactions.

### **Negotiable debt securities:**

Negotiable debt instruments and equivalent instruments for which transaction amounts are not significant are valued on an actuarial basis according to a reference rate defined below, plus any differential representative of the issuer's intrinsic characteristics:

- Negotiable debt instruments with a maturity of 1 year or less: Euro Interbank Offered Rate (Euribor);
- Negotiable debt instruments with a maturity of more than 1 year: Rate of normalised annual interest Treasury bills (BTAN) or fungible Treasury bills (OAT) with equivalent maturity for the longest durations.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

Negotiable debt instruments with a residual maturity of 3 months or less may be valued according to the straight-line method.

Treasury bills are marked to market at the rate published daily by Banque de France or Treasury bill specialists.

## ***UCI holdings:***

UCI units or shares are measured at their last known net asset value.

## ***Securities lending and borrowing:***

Securities borrowed under repurchase agreements are recorded in assets under "Receivables representing securities held under repurchase agreements" for the amount specified in the contract plus accrued interest receivable.

Securities lent under repurchase agreements are booked in the long portfolio at their present value. The liability representing these securities is recorded in the short portfolio at the value fixed in the contract plus accrued interest payable.

Lent securities are valued at their present value and are recorded in assets under "Receivables representing lent securities" at their present value plus accrued interest receivable.

Borrowed securities are booked to assets under "Borrowed securities" at the amount provided for in the agreement, and to liabilities under "Payables representing borrowed securities" at the amount provided for in the agreement, plus accrued interest payable.

## ***Forward financial instruments:***

### **Forward financial instruments traded on a regulated or equivalent market:**

Forward financial instruments traded on regulated markets are measured at the daily clearing price.

### **Forward financial instruments not traded on a regulated or equivalent market:**

#### ***Swaps:***

Interest rate and/or currency swaps are marked to market based on the price calculated by discounting future interest flows at the market interest and/or exchange rates. This price is adjusted to take into account the issuer's creditworthiness risk.

Index swaps are valued using an actuarial method on the basis of a reference interest rate provided by the counterparty.

Other swaps are marked to market or recognised at a value estimated according to the methods established by the management company.

The portfolio's performance swap is measured based on the prices determined by the counterparty and validated by the Asset Manager using mathematical financial models.

## ***Off-balance-sheet commitments:***

Futures appear in off-balance-sheet commitments for their market value at the price used in the portfolio.

Options are translated into the equivalent underlying asset.

Commitments on swaps are shown at their nominal value or, in the absence of a nominal value, for an equivalent amount.

## **Management fees**

Management fees and operating costs include all fund-related costs: financial management, administrative, accounting, custody, distribution, auditing fees, etc.

These fees are charged to the fund's profit and loss account.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

Management fees do not include transaction fees. Further information about the fees charged to the fund can be found in the prospectus.

They are recorded on a pro-rata basis at each net asset value calculation.

The aggregate of these fees complies with the maximum fee rate as a percentage of net asset value indicated in the prospectus or the rules of the fund:

FR0014003FW1 - AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR units: Maximum fee 0.25% including tax.

## **Allocation of amounts available for distribution**

### ***Definition of amounts available for distribution***

Amounts available for distribution consist of:

### ***Result:***

The net income for the reporting period is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' fees, and any other income arising from the portfolio securities, plus income from any amounts temporarily available, minus management fees and borrowing costs.

Retained earnings are added to net income, and the balance of accrued income is added or subtracted as appropriate.

### ***Capital gains and losses:***

Realised capital gains, net of costs, less realised capital losses, net of costs, recorded during the financial year, plus net capital gains of the same nature recorded in previous financial years that were not distributed or accumulated, plus or minus the balance of the capital gains adjustment account.

### ***Allocation of amounts available for distribution:***

| <b><i>Unit(s)</i></b>   | <b><i>Allocation of net income</i></b>  | <b><i>Allocation of net realised capital gains or losses</i></b>                                  |
|---|---|---|
| AMUNDI MSCI WORLD CLIMATE<br>PARIS ALIGNED PAB<br>UMWELTZEICHEN UCITS ETF<br>DR units | Accumulation, and/or Distribution,<br>and/or Carried forward at the<br>asset manager's discretion | Accumulation, and/or Distribution,<br>and/or Carried forward at the<br>asset manager's discretion |



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 2. Changes in net asset on 12/30/2022 in USD

|  | 12/30/2022           |
|--|----------------------|
| <b>NET ASSETS IN START OF PERIOD</b>                                     |                      |
| Subscriptions (including subscription fees received by the fund)         | 213,881,410.32       |
| Redemptions (net of redemption fees received by the fund)                | -78,729,723.92       |
| Capital gains realised on deposits and financial instruments             | 4,062,930.16         |
| Capital losses realised on deposits and financial instruments            | -15,506,123.24       |
| Capital gains realised on hedges   | 160,647.81           |
| Capital losses realised on hedges  | -181,315.03          |
| Dealing costs  | -98,896.47           |
| Exchange gains/losses  | -5,096,138.11        |
| Changes in difference on estimation (deposits and financial instruments) | -21,403,966.90       |
| <i>Difference on estimation, period N</i>                                | -21,403,966.90       |
| <i>Difference on estimation, period N-1</i>                              |                      |
| Changes in difference on estimation (hedges)                             | -8,611.32            |
| <i>Difference on estimation, period N</i>                                | -8,611.32            |
| <i>Difference on estimation, period N-1</i>                              |                      |
| Net Capital gains and losses Accumulated from Previous business year     |                      |
| Distribution on Net Capital Gains and Losses from previous business year |                      |
| Net profit for the period, before adjustment prepayments                 | 1,659,238.30         |
| Allocation Report of distributed items on Net Income                     |                      |
| Interim Distribution on Net Income paid during the business year         |                      |
| Other items  |                      |
| <b>NET ASSETS IN END OF PERIOD</b>                                       | <b>98,739,451.60</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3. Additional information

### 3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

|   | Amount            | %           |
|---|-------------------|-------------|
| <b>ASSETS</b>   |                   |             |
| <b>BONDS AND SIMILAR SECURITIES</b>                             |                   |             |
| TOTAL BONDS AND SIMILAR SECURITIES                              |                   |             |
| <b>CREDIT INSTRUMENTS</b>                                       |                   |             |
| TOTAL CREDIT INSTRUMENTS  |                   |             |
| <b>LIABILITIES</b>  |                   |             |
| <b>TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS</b> |                   |             |
| TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS  |                   |             |
| <b>OFF-BALANCE SHEET</b>  |                   |             |
| <b>HEDGES</b>   |                   |             |
| TOTAL HEDGES  |                   |             |
| <b>OTHER OPERATIONS</b>   |                   |             |
| Equities  | 406,653.97        | 0.41        |
| <b>TOTAL OTHER OPERATIONS</b>                                   | <b>406,653.97</b> | <b>0.41</b> |

### 3.2. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TYPE

|                                      | Fixed rate | % | Variable rate | % | Rate subject to review | % | Other      | %    |
|--------------------------------------|------------|---|---------------|---|------------------------|---|------------|------|
| <b>ASSETS</b>                        |            |   |               |   |                        |   |            |      |
| Deposits                             |            |   |               |   |                        |   |            |      |
| Bonds and similar securities         |            |   |               |   |                        |   |            |      |
| Credit instruments                   |            |   |               |   |                        |   |            |      |
| Temporary transactions in securities |            |   |               |   |                        |   |            |      |
| Financial accounts                   |            |   |               |   |                        |   | 448,175.44 | 0.45 |
| <b>LIABILITIES</b>                   |            |   |               |   |                        |   |            |      |
| Temporary transactions in securities |            |   |               |   |                        |   |            |      |
| Financial accounts                   |            |   |               |   |                        |   |            |      |
| <b>OFF-BALANCE SHEET</b>             |            |   |               |   |                        |   |            |      |
| Hedges                               |            |   |               |   |                        |   |            |      |
| Others operations                    |            |   |               |   |                        |   |            |      |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.3. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TIME TO MATURITY(\*)

|                                      | < 3 months | %    | ]3 months - 1 year] | % | ]1- 3 years] | % | ]3 - 5 years] | % | > 5 years | % |
|--------------------------------------|------------|------|---------------------|---|--------------|---|---------------|---|-----------|---|
| <b>ASSETS</b>                        |            |      |                     |   |              |   |               |   |           |   |
| Deposits                             |            |      |                     |   |              |   |               |   |           |   |
| Bonds and similar securities         |            |      |                     |   |              |   |               |   |           |   |
| Credit instruments                   |            |      |                     |   |              |   |               |   |           |   |
| Temporary transactions in securities |            |      |                     |   |              |   |               |   |           |   |
| Financial accounts                   | 448,175.44 | 0.45 |                     |   |              |   |               |   |           |   |
| <b>LIABILITIES</b>                   |            |      |                     |   |              |   |               |   |           |   |
| Temporary transactions in securities |            |      |                     |   |              |   |               |   |           |   |
| Financial accounts                   |            |      |                     |   |              |   |               |   |           |   |
| <b>OFF-BALANCE SHEET</b>             |            |      |                     |   |              |   |               |   |           |   |
| Hedges                               |            |      |                     |   |              |   |               |   |           |   |
| Others operations                    |            |      |                     |   |              |   |               |   |           |   |

(\*) All hedges are shown in terms of time to maturity of the underlying securities.

## 3.4. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY LISTING OR EVALUATION CURRENCY (HORS USD)

|  | Currency1<br>EUR |       | Currency 2<br>JPY |      | Currency 3<br>GBP |      | Currency N<br>Other currencies |      |
|--|------------------|-------|-------------------|------|-------------------|------|--------------------------------|------|
|  | Amount           | %     | Amount            | %    | Amount            | %    | Amount                         | %    |
| <b>ASSETS</b>  |                  |       |                   |      |                   |      |                                |      |
| Deposits   |                  |       |                   |      |                   |      |                                |      |
| Equities and similar securities                          | 11,022,188.19    | 11.16 | 5,955,547.16      | 6.03 | 2,630,984.62      | 2.66 | 7,965,360.77                   | 8.07 |
| Bonds and similar securities                             |                  |       |                   |      |                   |      |                                |      |
| Credit instruments                                       |                  |       |                   |      |                   |      |                                |      |
| Mutual fund  |                  |       |                   |      |                   |      |                                |      |
| Temporary transactions in securities                     |                  |       |                   |      |                   |      |                                |      |
| Receivables  | 15,771.94        | 0.02  | 8,533.14          | 0.01 | 9,815.47          | 0.01 | 6,738.65                       | 0.01 |
| Financial accounts                                       | 72,707.73        | 0.07  | 19,392.77         | 0.02 | 10,367.16         | 0.01 | 49,721.69                      | 0.05 |
| <b>LIABILITIES</b>                                       |                  |       |                   |      |                   |      |                                |      |
| Transactions involving transfer of financial instruments |                  |       |                   |      |                   |      |                                |      |
| Temporary transactions in securities                     |                  |       |                   |      |                   |      |                                |      |
| Debts  |                  |       |                   |      |                   |      |                                |      |
| Financial accounts                                       |                  |       |                   |      |                   |      |                                |      |
| <b>OFF-BALANCE SHEET</b>                                 |                  |       |                   |      |                   |      |                                |      |
| Hedges   |                  |       |                   |      |                   |      |                                |      |
| Other operations   | 80,790.83        | 0.08  | 43,006.56         | 0.04 | 89,806.58         | 0.09 |                                |      |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

|                                       | Type of debit/credit          | 12/30/2022       |
|---------------------------------------|-------------------------------|------------------|
| <b>RECEIVABLES</b>                    |                               |                  |
|                                       | Cash collateral deposits      | 27,457.81        |
|                                       | Coupons and dividends in cash | 72,191.86        |
| <b>TOTAL RECEIVABLES</b>              |                               | <b>99,649.67</b> |
| <b>PAYABLES</b>                       |                               |                  |
|                                       | Fixed management fees         | 61,714.32        |
|                                       | Other payables                | 365.51           |
| <b>TOTAL PAYABLES</b>                 |                               | <b>62,079.83</b> |
| <b>TOTAL PAYABLES AND RECEIVABLES</b> |                               | <b>37,569.84</b> |

## 3.6. SHAREHOLDERS' FUNDS

### 3.6.1. Number of units issued or redeemed

|   | In units   | In value       |
|---|------------|----------------|
| Units subscribed during the period            | 4,332,949  | 213,881,410.32 |
| Units redeemed during the period              | -1,805,392 | -78,729,723.92 |
| Net Subscriptions/Redemptions                 | 2,527,557  | 135,151,686.40 |
| Units in circulation at the end of the period | 2,527,557  |                |

### 3.6.2. Subscription and/or redemption fees

|  | In Value   |
|--|------------|
| Total acquired subscription and/or redemption fees | 110,451.08 |
| Acquired subscription fees                         | 95,426.49  |
| Acquired redemption fees                           | 15,024.59  |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.7. MANAGEMENT FEES

|  | 12/30/2022 |
|--|------------|
| Guarantee commission                     |            |
| Fixed management fees                    | 408,029.63 |
| Percentage set for fixed management fees | 0.24       |
| Trailer fees                             |            |

## 3.8. COMMITMENTS RECEIVED AND GIVEN

|   | 12/30/2022 |
|---|------------|
| Guarantees received by the fund<br>- including capital guarantees |            |
| Other commitments received  |            |
| Other commitments given   |            |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.9. FUTURE DETAILS

### 3.9.1. Stock market values of temporarily acquired securities

|                                       | 12/30/2022 |
|---------------------------------------|------------|
| Securities held under sell-back deals |            |
| Borrowed securities                   |            |

### 3.9.2. Stock market values of pledged securities

|   | 12/30/2022 |
|---|------------|
| Financial instruments pledged but not reclassified                                |            |
| Financial instruments received as pledges but not recognized in the Balance Sheet |            |

### 3.9.3. Financial instruments held, issued and/or administered by the GROUPE

|  | ISIN code    | Name of security | 12/30/2022       |
|--|--------------|------------------|------------------|
| Equities                                 |              |                  | 33,111.50        |
|  | FR0004125920 | AMUNDI           | 8,654.33         |
|  | FR0000045072 | CREDIT AGRICOLE  | 24,457.17        |
| Bonds                                    |              |                  |                  |
| Notes (TCN)                              |              |                  |                  |
| UCITS                                    |              |                  |                  |
| Hedges                                   |              |                  |                  |
| <b>Total group financial instruments</b> |              |                  | <b>33,111.50</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

Table of allocation of the distributable share of the sums concerned to profit (loss)

|                               | 12/30/2022          |
|-------------------------------|---------------------|
| <b>Sums not yet allocated</b> |                     |
| Brought forward               |                     |
| Profit (loss)                 | 1,454,318.50        |
| <b>Total</b>                  | <b>1,454,318.50</b> |

|                   | 12/30/2022          |
|-------------------|---------------------|
| <b>Allocation</b> |                     |
| Distribution      |                     |
| Brought forward   | 1,454,318.50        |
| Capitalized       |                     |
| <b>Total</b>      | <b>1,454,318.50</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

**Table of allocation of the distributable share of the sums concerned to capital gains and losses**

|  | 12/30/2022            |
|--|-----------------------|
| <b>Sums not yet allocated</b>  |                       |
| Net Capital gains and losses Accumulated from Previous business year   |                       |
| Net Capital gains and losses of the business year                      | -13,023,061.41        |
| Allocation Report of distributed items on Net Capital Gains and Losses |                       |
| <b>Total</b>   | <b>-13,023,061.41</b> |

|  | 12/30/2022            |
|--|-----------------------|
| <b>Allocation</b>                                  |                       |
| Distribution                                       |                       |
| Net capital gains and losses accumulated per share |                       |
| Capitalized  | -13,023,061.41        |
| <b>Total</b>                                       | <b>-13,023,061.41</b> |



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

|  | 12/30/2022    |
|--|---------------|
| Net assets in USD                                  | 98,739,451.60 |
| Number of shares/units                             | 2,527,557     |
| NAV per share/unit                                 | 39.0651       |
| Net Capital Gains and Losses Accumulated per share | -5.15         |
| Unit brought forward on the result                 | 0.57          |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                              | Currency | Quantity | Market value | % Net Assets |
|---|----------|----------|--------------|--------------|
| <b>Equities and similar securities</b>        |          |          |              |              |
| <b>Listed equities and similar securities</b> |          |          |              |              |
| <b>AUSTRALIA</b>                              |          |          |              |              |
| ANZ GROUP HOLDINGS LTD                        | AUD      | 5,546    | 88,986.68    | 0.09         |
| ARISTOCRAT LEISURE                            | AUD      | 1,051    | 21,752.93    | 0.02         |
| ASX LIMITED                                   | AUD      | 310      | 14,299.76    | 0.01         |
| BRAMBLES LTD                                  | AUD      | 2,530    | 20,708.96    | 0.02         |
| COCHLEAR LIMITED                              | AUD      | 231      | 31,976.28    | 0.03         |
| COMMONWEALTH BANK OF AUSTRALIA                | AUD      | 3,225    | 224,392.07   | 0.23         |
| COMPUTERSHARE LTD                             | AUD      | 1,041    | 18,496.20    | 0.01         |
| CSL LTD                                       | AUD      | 923      | 180,120.25   | 0.19         |
| DEXUS   | AUD      | 4,020    | 21,127.99    | 0.02         |
| FORTESCUE METALS GROUP                        | AUD      | 1,157    | 16,092.72    | 0.02         |
| GENERAL PROPERTY TRUST                        | AUD      | 4,483    | 12,768.75    | 0.01         |
| GOODMAN GRP UNIT                              | AUD      | 4,077    | 47,997.75    | 0.04         |
| IDP EDUCATION LTD                             | AUD      | 179      | 3,299.38     | 0.01         |
| INDEPENDENCE GROUP                            | AUD      | 1,874    | 17,105.87    | 0.02         |
| INSURANCE AUSTRALIA GROUP LTD                 | AUD      | 3,809    | 12,269.73    | 0.01         |
| LENLEASE                                      | AUD      | 1,751    | 9,309.63     | 0.01         |
| LOTTERY CORP/THE                              | AUD      | 3,281    | 9,968.15     | 0.01         |
| MACQUARIE GROUP                               | AUD      | 719      | 81,408.87    | 0.08         |
| MEDIBANK PRIVATE LTD                          | AUD      | 4,256    | 8,514.40     | 0.01         |
| MINERAL RESOURCES                             | AUD      | 539      | 28,218.67    | 0.02         |
| MIRVAC GROUP                                  | AUD      | 15,027   | 21,706.13    | 0.02         |
| NATIONAL AUSTRALIA BANK LTD                   | AUD      | 8,985    | 183,162.89   | 0.18         |
| QBE INSURANCE GROUP                           | AUD      | 3,836    | 34,936.95    | 0.04         |
| RAMSEY HEALTH CARE                            | AUD      | 221      | 9,696.77     | 0.01         |
| REA GROUP                                     | AUD      | 43       | 3,231.01     | 0.01         |
| REECE LTD                                     | AUD      | 1,173    | 11,256.02    | 0.01         |
| SCENTRE GROUP                                 | AUD      | 13,977   | 27,298.38    | 0.03         |
| SEEK LTD                                      | AUD      | 227      | 3,225.08     |              |
| SONIC HEALTHCARE LTD                          | AUD      | 764      | 15,527.82    | 0.01         |
| STOCKLAND                                     | AUD      | 9,465    | 23,300.09    | 0.03         |
| SUNCORP METWAY LTD                            | AUD      | 2,476    | 20,216.57    | 0.02         |
| TELSTRA CORP LIMITED                          | AUD      | 10,872   | 29,417.97    | 0.03         |
| TRANSURBAN GROUP                              | AUD      | 9,011    | 79,319.16    | 0.08         |
| TREASURY WINE ESTATES                         | AUD      | 2,390    | 22,059.03    | 0.02         |
| VICINITY CENTRES                              | AUD      | 11,096   | 15,049.67    | 0.02         |
| WESFARMERS LTD                                | AUD      | 2,811    | 87,518.24    | 0.09         |
| WESTPAC BKG CORP                              | AUD      | 6,090    | 96,434.98    | 0.10         |
| WISETECH GLOBAL LTD                           | AUD      | 267      | 9,189.20     | 0.01         |
| WOOLWORTHS                                    | AUD      | 3,618    | 82,341.91    | 0.09         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                | Currency | Quantity | Market value        | % Net Assets |
|---------------------------------|----------|----------|---------------------|--------------|
| <b>TOTAL AUSTRALIA</b>          |          |          | <b>1,643,702.91</b> | <b>1.66</b>  |
| <b>AUSTRIA</b>                  |          |          |                     |              |
| ERSTE GROUP BANK                | EUR      | 349      | 11,136.86           | 0.01         |
| VERBUND                         | EUR      | 504      | 42,305.36           | 0.04         |
| <b>TOTAL AUSTRIA</b>            |          |          | <b>53,442.22</b>    | <b>0.05</b>  |
| <b>BELGIUM</b>                  |          |          |                     |              |
| AGEAS                           | EUR      | 204      | 9,017.92            |              |
| D'IETEREN GROUP                 | EUR      | 78       | 14,917.59           | 0.02         |
| ELIA SYSTEM                     | EUR      | 290      | 41,101.93           | 0.04         |
| GBL GROUPE BRUXELLES LAMBERT SA | EUR      | 166      | 13,212.85           | 0.02         |
| KBC GROUPE                      | EUR      | 482      | 30,906.02           | 0.03         |
| SKYWORKS SOLUTIONS INC.         | USD      | 450      | 41,008.50           | 0.04         |
| UMICORE                         | EUR      | 145      | 5,311.06            | 0.01         |
| UNION CHIMIQUE BELGE/ UCB       | EUR      | 931      | 73,089.93           | 0.07         |
| WAREHOUSES DE PAUW SCA          | EUR      | 961      | 27,384.25           | 0.03         |
| <b>TOTAL BELGIUM</b>            |          |          | <b>255,950.05</b>   | <b>0.26</b>  |
| <b>BERMUDA</b>                  |          |          |                     |              |
| ARCH CAPITAL GR                 | USD      | 579      | 36,349.62           | 0.04         |
| EVEREST REINSURANCE GROUP LTD   | USD      | 64       | 21,201.28           | 0.02         |
| INVESCO LTD                     | USD      | 651      | 11,711.49           | 0.01         |
| TRANE TECHNOLOGIES PLC          | USD      | 619      | 104,047.71          | 0.11         |
| <b>TOTAL BERMUDA</b>            |          |          | <b>173,310.10</b>   | <b>0.18</b>  |
| <b>CANADA</b>                   |          |          |                     |              |
| AGNICO EAGLE MINES              | CAD      | 1,246    | 64,703.34           | 0.06         |
| BANK OF MONTREAL                | CAD      | 1,294    | 117,144.01          | 0.12         |
| BCE INC                         | CAD      | 205      | 9,000.79            |              |
| BK OF NOVA SCOTIA COM NPV       | CAD      | 3,406    | 166,764.25          | 0.17         |
| BRP INC/CA                      | CAD      | 161      | 12,266.33           | 0.01         |
| CANADIAN APARTMENT PROPERTIES   | CAD      | 14       | 441.00              |              |
| CANADIAN IMP BANK COM NPV       | CAD      | 2,708    | 109,464.74          | 0.11         |
| CCL INDUSTRIES INC              | CAD      | 316      | 13,489.57           | 0.02         |
| CONSTELLATION SOFTWARE          | CAD      | 38       | 59,287.51           | 0.06         |
| DOLLARAMA INC                   | CAD      | 883      | 51,607.63           | 0.06         |
| ELEMENT FINANCIAL CORP          | CAD      | 1,714    | 23,339.42           | 0.03         |
| EMPIRE CL.A                     | CAD      | 367      | 9,658.96            | 0.01         |
| FAIRFAX FINANCIAL VTG           | CAD      | 49       | 29,006.22           | 0.03         |
| FIRSTSERVICE CORP               | CAD      | 64       | 7,832.02            | 0.01         |
| GEORGE WESTON AB                | CAD      | 224      | 27,772.46           | 0.03         |
| GILDAN ACTIVEWEAR INC           | CAD      | 764      | 20,908.17           | 0.02         |
| GREAT WEST LIFECO INC           | CAD      | 872      | 20,143.91           | 0.02         |
| HYDRO ONE LTD                   | CAD      | 2,232    | 59,748.17           | 0.06         |
| IA FINANCIAL CORP INC           | CAD      | 168      | 9,828.81            | 0.01         |
| INTACT FINANCIAL CORP           | CAD      | 343      | 49,341.36           | 0.05         |
| KINROSS GOLD CORP               | CAD      | 3,807    | 15,509.75           | 0.01         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                         | Currency | Quantity | Market value        | % Net Assets |
|--|----------|----------|---------------------|--------------|
| LOBLAWS COS                              | CAD      | 396      | 34,990.06           | 0.03         |
| LUNDIN MINING CORP                       | CAD      | 1,387    | 8,506.68            | 0.01         |
| MANULIFE FINANCIAL CORP                  | CAD      | 3,831    | 68,282.93           | 0.07         |
| METRO CLASS A SUB VTG                    | CAD      | 728      | 40,281.14           | 0.04         |
| NATIONAL BANK OF CANADA                  | CAD      | 958      | 64,503.91           | 0.07         |
| NORTHLAND POWER                          | CAD      | 2,126    | 58,260.08           | 0.06         |
| OPEN TEXT                                | CAD      | 668      | 19,779.72           | 0.02         |
| PAN AMERICAN SILVER CORP                 | CAD      | 7        | 114.18              |              |
| POWER CORP OK CANADA                     | CAD      | 1,251    | 29,406.92           | 0.03         |
| QUEBECOR CL.B                            | CAD      | 470      | 10,475.81           | 0.01         |
| RESTAURANT BRANDS INTL                   | CAD      | 443      | 28,631.36           | 0.03         |
| RIOCAN REAL ESTATE INV.UNIT              | CAD      | 553      | 8,623.97            |              |
| ROGERS COMMUNICATIONS INC -B             | CAD      | 884      | 41,344.60           | 0.04         |
| ROYAL BK OF CANADA                       | CAD      | 3,956    | 371,678.59          | 0.38         |
| SHAW COMMUNICATIONS INC                  | CAD      | 734      | 21,132.69           | 0.02         |
| SHOPIFY INC - CLASS A                    | CAD      | 2,200    | 76,330.09           | 0.08         |
| SUN LIFE FINANCIAL SVSC CAN              | CAD      | 1,102    | 51,117.51           | 0.05         |
| TELUS                                    | CAD      | 829      | 15,987.36           | 0.02         |
| TFI INTERNATIONAL INC                    | CAD      | 220      | 22,018.98           | 0.02         |
| THE DESC SYST GROU INC                   | CAD      | 157      | 10,937.26           | 0.01         |
| THOMSON REUTERS CORP                     | CAD      | 449      | 51,185.30           | 0.05         |
| TMX GR LTD                               | CAD      | 86       | 8,601.71            | 0.01         |
| TORONTO DOMINIUM BANK                    | CAD      | 3,503    | 226,659.54          | 0.23         |
| WHEATON PRECIOUS METALS-REGISTERED SHARE | CAD      | 1,412    | 55,128.13           | 0.06         |
| WSP GLOBAL                               | CAD      | 936      | 108,519.36          | 0.11         |
| <b>TOTAL CANADA</b>                      |          |          | <b>2,309,756.30</b> | <b>2.34</b>  |
| <b>DENMARK</b>                           |          |          |                     |              |
| CHR.HANSEN HOLDING                       | DKK      | 346      | 24,813.38           | 0.02         |
| COLOPLAST B                              | DKK      | 345      | 40,204.59           | 0.04         |
| DANSKE BANK AS                           | DKK      | 1,851    | 36,473.50           | 0.04         |
| DEMANT A/S                               | DKK      | 104      | 2,873.94            | 0.01         |
| DSV A/S                                  | DKK      | 514      | 80,885.79           | 0.09         |
| GENMAB                                   | DKK      | 128      | 54,026.33           | 0.05         |
| NOVOZYMES B                              | DKK      | 1,478    | 74,643.88           | 0.07         |
| PANDORA A/S                              | DKK      | 132      | 9,246.62            | 0.01         |
| ROCKWOOL A/S-B SHS                       | DKK      | 48       | 11,249.36           | 0.01         |
| TRYG A/S                                 | DKK      | 534      | 12,672.02           | 0.01         |
| VESTAS WIND SYSTEMS A/S                  | DKK      | 8,684    | 251,875.91          | 0.26         |
| <b>TOTAL DENMARK</b>                     |          |          | <b>598,965.32</b>   | <b>0.61</b>  |
| <b>FINLAND</b>                           |          |          |                     |              |
| ELISA COMMUNICATION OXJ - A              | EUR      | 119      | 6,281.56            |              |
| KESKO OYJ B                              | EUR      | 561      | 12,345.76           | 0.01         |
| KONE OY B NEW                            | EUR      | 991      | 51,084.24           | 0.05         |
| NOKIA (AB) OYJ                           | EUR      | 14,488   | 66,905.45           | 0.07         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                     | Currency | Quantity | Market value      | % Net Assets |
|--------------------------------------|----------|----------|-------------------|--------------|
| NORDEA BANK ABP                      | SEK      | 6,595    | 70,687.37         | 0.07         |
| ORION CORPORATION                    | EUR      | 215      | 11,757.47         | 0.02         |
| SAMPO OYJ A                          | EUR      | 1,035    | 53,926.76         | 0.05         |
| STORA ENSO AB EX ENSO OYJ            | EUR      | 1,550    | 21,753.22         | 0.02         |
| UPM-KYMMENE OY                       | EUR      | 1,204    | 44,883.97         | 0.05         |
| <b>TOTAL FINLAND</b>                 |          |          | <b>339,625.80</b> | <b>0.34</b>  |
| <b>FRANCE</b>                        |          |          |                   |              |
| AEROPORTS DE PARIS                   | EUR      | 121      | 16,167.98         | 0.01         |
| ALSTOM                               | EUR      | 2,679    | 65,246.09         | 0.07         |
| AMUNDI                               | EUR      | 153      | 8,654.33          | 0.01         |
| AXA                                  | EUR      | 3,436    | 95,545.53         | 0.09         |
| BIOMERIEUX                           | EUR      | 153      | 15,989.28         | 0.02         |
| BNP PARIBAS                          | EUR      | 3,335    | 189,531.59        | 0.20         |
| BOUYGUES                             | EUR      | 1,535    | 45,935.93         | 0.05         |
| CAPGEMINI SE                         | EUR      | 492      | 81,887.32         | 0.09         |
| CARREFOUR                            | EUR      | 1,750    | 29,210.63         | 0.03         |
| COVIVIO SA                           | EUR      | 121      | 7,160.66          | 0.01         |
| CREDIT AGRICOLE                      | EUR      | 2,331    | 24,457.17         | 0.02         |
| DASSAULT SYST.                       | EUR      | 4,556    | 162,865.79        | 0.16         |
| EDENRED                              | EUR      | 539      | 29,268.61         | 0.03         |
| EIFFAGE                              | EUR      | 254      | 24,917.81         | 0.02         |
| ESSILORLUXOTTICA                     | EUR      | 842      | 152,047.27        | 0.15         |
| GECINA NOMINATIVE                    | EUR      | 138      | 14,013.74         | 0.01         |
| GETLINK SE                           | EUR      | 1,540    | 24,612.39         | 0.03         |
| HERMES INTERNATIONAL                 | EUR      | 90       | 138,795.86        | 0.14         |
| IPSEN                                | EUR      | 142      | 15,230.72         | 0.02         |
| KERING                               | EUR      | 211      | 107,077.73        | 0.11         |
| KLEPIERRE                            | EUR      | 475      | 10,914.50         | 0.01         |
| L'OREAL                              | EUR      | 1,725    | 614,159.69        | 0.62         |
| LA FRANCAISE DES JEUX                | EUR      | 319      | 12,794.21         | 0.01         |
| LEGRAND SA                           | EUR      | 1,949    | 155,630.86        | 0.16         |
| LVMH (LOUIS VUITTON - MOET HENNESSY) | EUR      | 773      | 560,906.79        | 0.57         |
| MICHELIN (CGDE)                      | EUR      | 2,096    | 58,127.30         | 0.06         |
| ORANGE                               | EUR      | 3,866    | 38,293.30         | 0.04         |
| PERNOD RICARD                        | EUR      | 597      | 117,075.99        | 0.12         |
| PUBLICIS GROUPE SA                   | EUR      | 430      | 27,268.88         | 0.02         |
| REMY COINTREAU                       | EUR      | 75       | 12,614.90         | 0.01         |
| SAINT-GOBAIN                         | EUR      | 1,424    | 69,377.23         | 0.07         |
| SANOFI                               | EUR      | 8,364    | 801,954.87        | 0.82         |
| SARTORIUS STEDIM BIOTECH             | EUR      | 199      | 64,245.78         | 0.06         |
| SCHNEIDER ELECTRIC SA                | EUR      | 3,897    | 543,674.06        | 0.55         |
| SEB SA PF 2024                       | EUR      | 61       | 5,094.25          | 0.01         |
| SOCIETE GENERALE SA                  | EUR      | 1,600    | 40,094.45         | 0.04         |
| SODEXO / EX SODEXHO ALLIANCE         | EUR      | 128      | 12,223.68         | 0.01         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                  | Currency | Quantity | Market value        | % Net Assets |
|-----------------------------------|----------|----------|---------------------|--------------|
| SR TELEPERFORMANCE                | EUR      | 159      | 37,790.58           | 0.04         |
| UBI SOFT ENTERTAINMENT            | EUR      | 175      | 4,932.56            | 0.01         |
| UNIBAIL-RODAMCO-WESTFIELD         | EUR      | 477      | 24,756.48           | 0.02         |
| VALEO SA                          | EUR      | 142      | 2,530.88            | 0.01         |
| VIVENDI                           | EUR      | 1,391    | 13,233.23           | 0.01         |
| WENDEL                            | EUR      | 94       | 8,748.03            | 0.01         |
| WORLDLINE SA                      | EUR      | 637      | 24,834.49           | 0.02         |
| <b>TOTAL FRANCE</b>               |          |          | <b>4,509,893.42</b> | <b>4.57</b>  |
| <b>GERMANY</b>                    |          |          |                     |              |
| ADIDAS NOM.                       | EUR      | 419      | 56,997.28           | 0.06         |
| ALLIANZ SE-REG                    | EUR      | 822      | 176,245.45          | 0.18         |
| BEIERSDORF AG                     | EUR      | 362      | 41,416.13           | 0.04         |
| BRENNTAG AG NAMEN                 | EUR      | 478      | 30,465.89           | 0.03         |
| CARL ZEISS MEDITEC AG             | EUR      | 102      | 12,834.54           | 0.01         |
| COMMERZBANK AG                    | EUR      | 2,174    | 20,501.30           | 0.02         |
| CONTINENTAL AG                    | EUR      | 73       | 4,361.36            | 0.01         |
| DELIVERY HERO SE                  | EUR      | 348      | 16,631.43           | 0.02         |
| DEUTSCHE BANK AG                  | EUR      | 3,114    | 35,188.33           | 0.04         |
| DEUTSCHE BOERSE AG                | EUR      | 410      | 70,624.20           | 0.07         |
| DEUTSCHE POST AG NAMEN            | EUR      | 2,755    | 103,438.83          | 0.10         |
| DEUTSCHE TELEKOM AG               | EUR      | 5,769    | 114,753.52          | 0.12         |
| FRESENIUS                         | EUR      | 910      | 25,493.93           | 0.03         |
| FRESENIUS MEDICAL                 | EUR      | 555      | 18,107.34           | 0.02         |
| GEA GROUP                         | EUR      | 362      | 14,758.36           | 0.01         |
| HANNOVER RUECKVERSICHERUNGS NAMEN | EUR      | 149      | 29,498.26           | 0.03         |
| HELLOFRESH AG                     | EUR      | 1,223    | 26,796.72           | 0.03         |
| HENKEL AG AND CO.KGAA NON VTG PRF | EUR      | 480      | 33,308.45           | 0.03         |
| HENKEL AG AND CO.KGAA POR         | EUR      | 279      | 17,940.21           | 0.01         |
| INFINEON TECHNOLOGIES             | EUR      | 3,564    | 108,138.59          | 0.11         |
| KNORR-BREMSE AG                   | EUR      | 557      | 30,341.15           | 0.03         |
| LEG IMMOBILIEN AG                 | EUR      | 69       | 4,481.75            | 0.01         |
| MUENCHENER RUECKVERSICHERUNG AG   | EUR      | 279      | 90,519.88           | 0.10         |
| PUMA SE                           | EUR      | 130      | 7,866.70            | 0.01         |
| RATIONAL AG                       | EUR      | 16       | 9,477.18            | 0.01         |
| SAP SE                            | EUR      | 4,540    | 467,039.91          | 0.48         |
| SARTORIUS PRIV.                   | EUR      | 86       | 33,904.82           | 0.03         |
| SCOUT24 AG                        | EUR      | 23       | 1,151.98            |              |
| SIEMENS AG-REG                    | EUR      | 1,473    | 203,801.76          | 0.21         |
| SIG COMBIBLOC GROUP               | CHF      | 793      | 17,313.13           | 0.01         |
| SYMRISE AG                        | EUR      | 373      | 40,465.26           | 0.04         |
| TELEFONICA DEUTSCHLAND HOLDI      | EUR      | 3,629    | 8,919.64            | 0.01         |
| VONOVIA SE                        | EUR      | 1,909    | 44,863.11           | 0.04         |
| ZALANDO SE                        | EUR      | 728      | 25,725.08           | 0.02         |
| <b>TOTAL GERMANY</b>              |          |          | <b>1,943,371.47</b> | <b>1.97</b>  |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                           | Currency | Quantity | Market value        | % Net Assets |
|--|----------|----------|---------------------|--------------|
| <b>IRELAND</b>                             |          |          |                     |              |
| ACCENTURE PLC - CL A                       | USD      | 1,202    | 320,741.68          | 0.32         |
| ALLEGION PLC-W/I                           | USD      | 617      | 64,945.42           | 0.06         |
| BANK OF IRELAND GROUP PLC                  | EUR      | 3,024    | 28,723.54           | 0.03         |
| EXPERIAN PLC                               | GBP      | 1,746    | 59,079.13           | 0.06         |
| FLUTTER ENTERTAINMENT PLC-DI               | GBP      | 353      | 47,938.98           | 0.05         |
| HORIZON THERAPEUTICS PLC                   | USD      | 349      | 39,716.20           | 0.04         |
| JAZZ PHARMACEUTICALS PLC                   | USD      | 174      | 27,719.94           | 0.03         |
| JOHNSON CONTROLS INTERNATIONAL PLC         | USD      | 1,897    | 121,408.00          | 0.12         |
| KERRY GROUP PLC-A                          | EUR      | 515      | 46,301.15           | 0.04         |
| KINGSPAN GROUP                             | EUR      | 1,231    | 66,451.23           | 0.07         |
| MEDTRONIC PLC                              | USD      | 3,783    | 294,014.76          | 0.30         |
| SEAGATE TECHNOLOGY HOLDINGS                | USD      | 474      | 24,937.14           | 0.03         |
| STERIS PLC                                 | USD      | 297      | 54,852.93           | 0.05         |
| WILLIS TOWERS WATSON PLC                   | USD      | 180      | 44,024.40           | 0.05         |
| <b>TOTAL IRELAND</b>                       |          |          | <b>1,240,854.50</b> | <b>1.25</b>  |
| <b>ISLE OF MAN</b>                         |          |          |                     |              |
| ENTAIN PLC                                 | GBP      | 1,373    | 21,825.19           | 0.02         |
| <b>TOTAL ISLE OF MAN</b>                   |          |          | <b>21,825.19</b>    | <b>0.02</b>  |
| <b>ISRAEL</b>                              |          |          |                     |              |
| AZRIELI GROUP LTD                          | ILS      | 174      | 11,519.43           | 0.02         |
| BANK HAPOALIM BM                           | ILS      | 3,595    | 32,317.74           | 0.04         |
| BANK LEUMI LE-ISRAEL                       | ILS      | 3,977    | 33,035.46           | 0.03         |
| CHECK POINT SOFTWARE TECH                  | USD      | 191      | 24,096.56           | 0.02         |
| CYBER-ARK SOFTWARE LTD/ISRAE               | USD      | 84       | 10,890.60           | 0.02         |
| ISRAEL DISCOUNT BANK LTD SERIAL A          | ILS      | 1,796    | 9,406.27            | 0.01         |
| MIZRAHI TEFAHOT BANK                       | ILS      | 306      | 9,877.66            | 0.01         |
| NICE SYSTEMS LTD                           | ILS      | 161      | 31,027.28           | 0.03         |
| TEVA PHARMA IND ADR                        | USD      | 3,717    | 33,899.04           | 0.03         |
| WIX.COM LTD                                | USD      | 85       | 6,530.55            | 0.01         |
| <b>TOTAL ISRAEL</b>                        |          |          | <b>202,600.59</b>   | <b>0.21</b>  |
| <b>ITALY</b>                               |          |          |                     |              |
| AMPLIFON                                   | EUR      | 619      | 18,378.66           | 0.02         |
| ASSICURAZIONI GENERALI                     | EUR      | 2,601    | 46,121.87           | 0.05         |
| DAVIDE CAMPARI-MILANO NV                   | EUR      | 2,267    | 22,946.12           | 0.02         |
| DIASORIN SPA                               | EUR      | 58       | 8,071.83            | 0.01         |
| FINECOBANK SPA                             | EUR      | 947      | 15,685.84           | 0.01         |
| INTESA SANPAOLO                            | EUR      | 32,902   | 72,968.27           | 0.08         |
| MEDIOBANCA SPA                             | EUR      | 965      | 9,252.59            | 0.01         |
| MONCLER SPA                                | EUR      | 590      | 31,169.04           | 0.03         |
| POSTE ITALIANE                             | EUR      | 797      | 7,762.56            | 0.01         |
| PRYSMIAN SPA                               | EUR      | 742      | 27,447.24           | 0.02         |
| RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA | EUR      | 241      | 9,966.78            | 0.01         |
| TERNA                                      | EUR      | 10,451   | 76,961.43           | 0.08         |
| UNICREDIT SPA                              | EUR      | 3,680    | 52,125.51           | 0.05         |
| <b>TOTAL ITALY</b>                         |          |          | <b>398,857.74</b>   | <b>0.40</b>  |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                        | Currency | Quantity | Market value | % Net Assets |
|---|----------|----------|--------------|--------------|
| <b>JAPAN</b>                            |          |          |              |              |
| ADVANTEST                               | JPY      | 600      | 38,561.52    | 0.04         |
| AEON                                    | JPY      | 1,900    | 40,075.03    | 0.04         |
| AISIN CORPORATION                       | JPY      | 400      | 10,701.43    | 0.01         |
| ASAHI INTECC CO LTD                     | JPY      | 600      | 9,840.46     | 0.01         |
| AZBIL CORP.                             | JPY      | 800      | 20,159.92    | 0.02         |
| BANNAM HLDG SHS                         | JPY      | 500      | 31,505.55    | 0.04         |
| BROTHER SALES LTD EX BROTHER INDUSTRIES | JPY      | 500      | 7,605.44     |              |
| CANON INC JPY50                         | JPY      | 3,000    | 64,924.78    | 0.07         |
| CAPCOM CO LTD                           | JPY      | 400      | 12,762.89    | 0.02         |
| CENTRAL JAPAN RAILWAY CO                | JPY      | 1,100    | 135,097.96   | 0.14         |
| CHIBA BANK JPY50                        | JPY      | 300      | 2,187.28     |              |
| CHUGAI PHARMACEUTICAL CO LTD            | JPY      | 1,800    | 45,946.42    | 0.04         |
| CONCORDIA FINANCIAL GROUP               | JPY      | 2,300    | 9,587.33     | 0.01         |
| CYBER AGENT LTD                         | JPY      | 200      | 1,770.43     |              |
| DAIFUKU                                 | JPY      | 300      | 14,051.31    | 0.01         |
| DAI-ICHI LIFE INSURANCE                 | JPY      | 1,500    | 34,036.91    | 0.03         |
| DAIICHI SANKYO                          | JPY      | 5,100    | 164,272.99   | 0.17         |
| DAIKIN INDUSTRIES                       | JPY      | 700      | 107,165.87   | 0.11         |
| DAI NIPPON PRINTNG JPY50                | JPY      | 600      | 12,050.48    | 0.01         |
| DAITO TRUST CONSTRUCTION CO LTD         | JPY      | 200      | 20,523.70    | 0.02         |
| DAIWA HOUSE INDS                        | JPY      | 1,700    | 39,154.95    | 0.04         |
| DAIWA HOUSE REIT INVESTMENT             | JPY      | 6        | 13,341.92    | 0.01         |
| DAIWA SECURITIES GROUP INCY50           | JPY      | 2,200    | 9,720.72     | 0.01         |
| DENTSU GROUP INC                        | JPY      | 500      | 15,707.30    | 0.02         |
| DISCO                                   | JPY      | 100      | 28,610.41    | 0.03         |
| EAST JAPAN RAILWAY                      | JPY      | 2,300    | 131,084.92   | 0.14         |
| EISAI CO JPY50                          | JPY      | 700      | 46,176.82    | 0.05         |
| FANUC                                   | JPY      | 600      | 90,196.67    | 0.09         |
| FAST RETAILING                          | JPY      | 200      | 122,066.01   | 0.12         |
| FUJIFILM HOLDING                        | JPY      | 1,000    | 50,210.32    | 0.05         |
| FUJITSU JPY50                           | JPY      | 400      | 53,401.04    | 0.05         |
| GLP J-REIT                              | JPY      | 18       | 20,640.42    | 0.02         |
| GMO PAYMENT GATEWAY INC                 | JPY      | 100      | 8,276.18     | 0.01         |
| GROWELL HOLDINGS                        | JPY      | 300      | 6,991.55     | 0.01         |
| HAKUHODO DY HOLDINGS                    | JPY      | 700      | 7,055.97     | 0.01         |
| HAMAMATSU PHOTONICS                     | JPY      | 400      | 19,159.50    | 0.02         |
| HANKYU CORP                             | JPY      | 700      | 20,796.54    | 0.02         |
| HIROSE ELECTRIC CO                      | JPY      | 100      | 12,581.00    | 0.01         |
| HITACHI CONSTRUCTION MACHINERY          | JPY      | 300      | 6,727.80     | 0.01         |
| HOSHIZAKI CORP                          | JPY      | 200      | 7,055.97     | 0.01         |
| HOYA PENTAX                             | JPY      | 1,000    | 96,290.12    | 0.09         |



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                     | Currency | Quantity | Market value | % Net Assets |
|--------------------------------------|----------|----------|--------------|--------------|
| HULIC CO LTD                         | JPY      | 1,000    | 7,882.07     | 0.01         |
| IBIDEN CO LTD                        | JPY      | 400      | 14,506.04    | 0.01         |
| IIDA GROUP                           | JPY      | 600      | 9,099.25     | 0.01         |
| ITOCHU TECHNO SOLUTIONS CORP         | JPY      | 300      | 6,980.18     | 0.01         |
| ITO EN LTD                           | JPY      | 300      | 10,890.90    | 0.01         |
| JAPAN POST BANK COLTD                | JPY      | 1,100    | 9,403.92     | 0.01         |
| JAPAN POST HOLDING CO LTD            | JPY      | 4,000    | 33,635.23    | 0.04         |
| JAPAN POST INSURANCE COLTD           | JPY      | 600      | 10,554.40    | 0.01         |
| JAPAN REAL ESTATE INVESTMENT         | JPY      | 4        | 17,492.14    | 0.02         |
| JAPAN RETAIL FUND INVESTMENT         | JPY      | 16       | 12,696.20    | 0.01         |
| KAJIMA CORP                          | JPY      | 1,300    | 15,133.58    | 0.02         |
| KAKAKU.COM.INC                       | JPY      | 100      | 1,600.67     |              |
| KAO CORP                             | JPY      | 1,100    | 43,809.92    | 0.05         |
| KDDI CORP                            | JPY      | 4,500    | 135,806.59   | 0.14         |
| KEIO ELECTRIC RAILWAY CO             | JPY      | 200      | 7,336.39     |              |
| KEISEI ELECTRIC RAILWAY CO           | JPY      | 700      | 19,921.18    | 0.02         |
| KEYENCE CORP                         | JPY      | 600      | 233,824.70   | 0.24         |
| KIKKOMAN CORP                        | JPY      | 400      | 21,039.07    | 0.02         |
| KINTETSU GROUP HOLDINGS CO           | JPY      | 1,000    | 33,006.18    | 0.03         |
| KIRIN HOLDINGS CO. LTD               | JPY      | 2,200    | 33,530.64    | 0.04         |
| KOBAYASHI PHARMACEUTICAL             | JPY      | 100      | 6,843.76     |              |
| KOBE BUSSAN CO LTD                   | JPY      | 400      | 11,489.64    | 0.01         |
| KOITO MANUFACTURING                  | JPY      | 1,400    | 21,083.03    | 0.02         |
| KOMATSU JPY50                        | JPY      | 2,500    | 54,492.40    | 0.05         |
| KONAMI GROUP CORPORATION             | JPY      | 100      | 4,524.61     |              |
| KOSE CORP                            | JPY      | 100      | 10,928.80    | 0.01         |
| KUBOTA CORP                          | JPY      | 3,300    | 45,443.94    | 0.05         |
| KURITA WATER INDS JPY50              | JPY      | 200      | 8,276.18     | 0.01         |
| KYOCERA CORP                         | JPY      | 900      | 44,691.35    | 0.04         |
| KYOWA KIRIN CO., LTD.                | JPY      | 2,000    | 45,776.65    | 0.05         |
| LASERTEC                             | JPY      | 200      | 32,960.70    | 0.04         |
| LIXIL CORPORATION                    | JPY      | 1,100    | 16,681.95    | 0.02         |
| M3 INC                               | JPY      | 700      | 18,982.15    | 0.02         |
| MAKITA CORP                          | JPY      | 800      | 18,674.45    | 0.02         |
| MCDONALD'S HOLDINGS CO (JAPAN)       | JPY      | 100      | 3,785.67     |              |
| MINEBEA MITSUMI                      | JPY      | 1,400    | 20,913.26    | 0.02         |
| MISUMI GROUP SHS / MISUMI CORP       | JPY      | 1,000    | 21,819.70    | 0.02         |
| MITSUBISHI ESTATE JPY50              | JPY      | 3,600    | 46,683.09    | 0.05         |
| MITSUBISHI HC CAPITAL INC.           | JPY      | 1,700    | 8,361.82     | 0.01         |
| MITSUBISHI TOKYO FINANCIAL GROUP INC | JPY      | 23,300   | 156,987.38   | 0.16         |
| MITSUMI FUDOSAN CO JPY50             | JPY      | 2,900    | 53,122.89    | 0.05         |
| MIZUHO FIN GROUP INC                 | JPY      | 4,100    | 57,672.52    | 0.06         |
| MONOTARO CO LTD                      | JPY      | 700      | 9,851.83     | 0.01         |
| MS&AD INSURANCE GROUP HOLDINGS       | JPY      | 900      | 28,812.01    | 0.03         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                  | Currency | Quantity | Market value | % Net Assets |
|-----------------------------------|----------|----------|--------------|--------------|
| MURATA MFG CO                     | JPY      | 1,500    | 74,894.84    | 0.08         |
| NEC CORP JPY50                    | JPY      | 400      | 14,051.31    | 0.02         |
| NEC ELECTRONICS CORP              | JPY      | 3,200    | 28,702.87    | 0.03         |
| NEXON CO LTD                      | JPY      | 600      | 13,469.25    | 0.01         |
| NGK INSULATORS JPY50              | JPY      | 500      | 6,358.71     | 0.01         |
| NIDEC CORPORATION                 | JPY      | 1,300    | 67,381.86    | 0.07         |
| NIHON M&A CENTER                  | JPY      | 500      | 6,173.03     | 0.01         |
| NINTENDO CO LTD                   | JPY      | 2,000    | 83,853.12    | 0.08         |
| NIPPON BUILDING FUND OF JAPAN INC | JPY      | 5        | 22,282.01    | 0.02         |
| NIPPON PAINT CO LTD               | JPY      | 2,000    | 15,748.99    | 0.01         |
| NIPPON PROLOGIS REIT INC          | JPY      | 6        | 14,028.57    | 0.01         |
| NIPPON SHINYAKU                   | JPY      | 100      | 5,669.03     |              |
| NIPPON TEL&TEL CP JPY50000        | JPY      | 2,400    | 68,428.51    | 0.06         |
| NISSAN CHEMICAL CORP.             | JPY      | 300      | 13,141.84    | 0.01         |
| NISSIN FOODS HOLDINGS CO. LTD     | JPY      | 200      | 15,794.46    | 0.02         |
| NITORI HOLDINGS                   | JPY      | 200      | 25,844.10    | 0.03         |
| NITTO DENKO CORP                  | JPY      | 300      | 17,393.61    | 0.02         |
| NOMURA HOLDINGS INC               | JPY      | 5,600    | 20,737.13    | 0.02         |
| NOMURA REAL ESTATE MASTER FUND    | JPY      | 10       | 12,353.63    | 0.02         |
| NOMURA REAL HLDG                  | JPY      | 500      | 10,724.17    | 0.01         |
| NOMURA RESEARCH INSTITUTE LTD     | JPY      | 900      | 21,247.49    | 0.02         |
| NTT DATA CORP                     | JPY      | 1,700    | 24,892.19    | 0.03         |
| OBAYASHI CORP                     | JPY      | 2,100    | 15,883.89    | 0.01         |
| OBIC                              | JPY      | 100      | 14,710.67    | 0.02         |
| ODAKYU ELECTRIC RAILWAY CO LTD    | JPY      | 2,100    | 27,231.80    | 0.02         |
| OLYMPUS CORP                      | JPY      | 3,100    | 55,259.39    | 0.05         |
| OMRON CORP                        | JPY      | 1,300    | 63,105.84    | 0.06         |
| ONO PHARMACEUTICAL                | JPY      | 1,100    | 25,702.38    | 0.03         |
| OPEN HOUSE                        | JPY      | 300      | 10,959.11    | 0.02         |
| ORIENTAL LAND CO                  | JPY      | 500      | 72,606.01    | 0.07         |
| OSAKA SECURITIES EXCHANGE         | JPY      | 700      | 10,066.69    | 0.01         |
| OTSUKA                            | JPY      | 300      | 9,447.12     | 0.01         |
| OTSUKA HOLDINGS CO.               | JPY      | 1,200    | 39,152.68    | 0.04         |
| PANASONIC HOLDINGS                | JPY      | 6,500    | 54,706.51    | 0.06         |
| PAN PACIFIC INTERNATIONAL         | JPY      | 700      | 13,013.76    | 0.01         |
| RAKUTEN GROUP                     | JPY      | 1,300    | 5,872.14     |              |
| RECRUIT HOLDINGS COLTD            | JPY      | 2,500    | 79,142.83    | 0.08         |
| RESONA HOLDINGS                   | JPY      | 4,000    | 21,924.29    | 0.02         |
| RICOH CO LTD                      | JPY      | 1,500    | 11,447.95    | 0.01         |
| ROHM COMPANY LTD                  | JPY      | 300      | 21,668.12    | 0.02         |
| SBI HOLDING INC                   | JPY      | 500      | 9,538.07     | 0.01         |
| SCSK                              | JPY      | 300      | 4,549.62     |              |
| SECOM CO                          | JPY      | 300      | 17,150.33    | 0.02         |
| SEIKA CORP                        | JPY      | 600      | 8,758.19     | 0.01         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                     | Currency | Quantity | Market value        | % Net Assets |
|--------------------------------------|----------|----------|---------------------|--------------|
| SEKISUI CHEMICAL                     | JPY      | 900      | 12,584.79           | 0.01         |
| SEKISUI HOUSE                        | JPY      | 1,400    | 24,759.56           | 0.03         |
| SG HOLDINGS CO LTD                   | JPY      | 600      | 8,321.65            | 0.01         |
| SHARP CORP JPY50                     | JPY      | 1,100    | 7,878.28            |              |
| SHIMADZU CORP                        | JPY      | 800      | 22,706.43           | 0.03         |
| SHIMANO INC                          | JPY      | 200      | 31,710.18           | 0.03         |
| SHIMIZU CORP                         | JPY      | 4,400    | 23,476.45           | 0.02         |
| SHISEIDO CO                          | JPY      | 1,100    | 53,947.48           | 0.06         |
| SHIZUOKA FINANCIAL GROUP             | JPY      | 1,100    | 8,795.33            | 0.01         |
| SMC CORP                             | JPY      | 200      | 84,247.22           | 0.08         |
| SOFTBANK GROUP CORP                  | JPY      | 2,400    | 102,660.96          | 0.10         |
| SOMP JP NIPNKO                       | JPY      | 500      | 22,206.22           | 0.02         |
| SONY GROUP CORPORATION.              | JPY      | 3,500    | 266,190.46          | 0.27         |
| SQUARE ENIX HOLDINGS CO LTD          | JPY      | 200      | 9,291.75            | 0.01         |
| SUMITOMO ELEC INDS JPY50             | JPY      | 500      | 5,701.24            | 0.01         |
| SUMITOMO METAL MNG JPY50             | JPY      | 600      | 21,240.67           | 0.02         |
| SUMITOMO MITSUI FINANCIAL GROUP INC  | JPY      | 2,500    | 100,344.84          | 0.10         |
| SUMITOMO MITSUI TRUST HOLDINGS       | JPY      | 600      | 20,863.24           | 0.02         |
| SUMITOMO REALTY & DEVELOPMENT CO LTD | JPY      | 800      | 18,923.04           | 0.02         |
| SUNTORY BEVERAGE & FOOD LTD          | JPY      | 600      | 20,463.07           | 0.03         |
| SYSMEX CORP                          | JPY      | 400      | 24,246.47           | 0.03         |
| T&D HOLDINGS INC                     | JPY      | 1,000    | 14,415.10           | 0.02         |
| TAISEI CORP JPY50                    | JPY      | 800      | 25,768.31           | 0.03         |
| TDK CORP JPY50                       | JPY      | 1,100    | 36,140.06           | 0.03         |
| TERUMO CORP JPY50                    | JPY      | 1,800    | 51,103.11           | 0.05         |
| TIS INC                              | JPY      | 1,000    | 26,374.63           | 0.03         |
| TOBU RAILWAY CO LTD                  | JPY      | 400      | 9,337.22            | 0.01         |
| TOHO CO                              | JPY      | 200      | 7,700.18            | 0.01         |
| TOKIO MARINE HOLDINGS                | JPY      | 3,300    | 70,716.97           | 0.08         |
| TOKYO ELECTRON JPY50                 | JPY      | 1,000    | 294,668.23          | 0.29         |
| TOKYU CORP                           | JPY      | 3,400    | 42,852.70           | 0.04         |
| TOPPAN INC                           | JPY      | 600      | 8,885.52            | 0.01         |
| TOTO LTD                             | JPY      | 400      | 13,642.05           | 0.01         |
| TOYOTA INDUSTRIES CORP               | JPY      | 100      | 5,487.13            |              |
| TOYOTA TSUSHO CORP                   | JPY      | 100      | 3,702.30            | 0.01         |
| TREND MICRO INC                      | JPY      | 300      | 13,960.36           | 0.01         |
| UNI-CHARM CORP                       | JPY      | 800      | 30,727.96           | 0.03         |
| USS                                  | JPY      | 1,200    | 19,053.39           | 0.02         |
| WEST JAPAN RAILWAY                   | JPY      | 1,500    | 65,129.41           | 0.06         |
| YAHOO JAPAN CORP                     | JPY      | 5,800    | 14,593.96           | 0.02         |
| YAMAHA CORP                          | JPY      | 500      | 18,644.13           | 0.02         |
| YAMAHA MOTOR CO                      | JPY      | 200      | 4,562.51            | 0.01         |
| YAMATO TRANSPORT                     | JPY      | 1,100    | 17,398.92           | 0.02         |
| YASKAWA ELETIC CORPORATION           | JPY      | 1,800    | 57,637.65           | 0.06         |
| YOKOGAWA ELECTRIC CORP               | JPY      | 1,400    | 22,335.06           | 0.03         |
| <b>TOTAL JAPAN</b>                   |          |          | <b>5,955,547.16</b> | <b>6.04</b>  |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                       | Currency | Quantity | Market value        | % Net Assets |
|--|----------|----------|---------------------|--------------|
| <b>JERSEY</b>                          |          |          |                     |              |
| FERGUSON PLC                           | GBP      | 671      | 84,264.21           | 0.09         |
| NOVOCURE LTD                           | USD      | 199      | 14,596.65           | 0.02         |
| WPP PLC                                | GBP      | 2,792    | 27,545.79           | 0.02         |
| <b>TOTAL JERSEY</b>                    |          |          | <b>126,406.65</b>   | <b>0.13</b>  |
| <b>LUXEMBOURG</b>                      |          |          |                     |              |
| AON PLC/IRELAND-A                      | USD      | 598      | 179,483.72          | 0.18         |
| AROUNDTOWN SA                          | EUR      | 8        | 18.63               |              |
| EUROFINS SCIENTIFIC                    | EUR      | 403      | 28,842.62           | 0.03         |
| <b>TOTAL LUXEMBOURG</b>                |          |          | <b>208,344.97</b>   | <b>0.21</b>  |
| <b>NETHERLANDS</b>                     |          |          |                     |              |
| ADYEN NV                               | EUR      | 43       | 59,126.93           | 0.06         |
| AEGON                                  | EUR      | 3,593    | 18,168.47           | 0.02         |
| AERCAP HOLDINGS                        | USD      | 459      | 26,768.88           | 0.03         |
| AKZO NOBEL                             | EUR      | 516      | 34,451.85           | 0.04         |
| ARGEN-X SE - W/I                       | EUR      | 103      | 38,287.49           | 0.04         |
| ASM INTERNATIONAL N.V.                 | EUR      | 127      | 31,940.18           | 0.03         |
| ASML HOLDING NV                        | EUR      | 2,837    | 1,525,399.72        | 1.54         |
| CNH INDUSTRIAL NV                      | EUR      | 2,785    | 44,480.34           | 0.05         |
| EURONEXT NV - W/I                      | EUR      | 224      | 16,533.67           | 0.01         |
| EXOR NV                                | EUR      | 164      | 11,954.48           | 0.02         |
| IMCD BV                                | EUR      | 144      | 20,463.02           | 0.02         |
| ING GROEP NV                           | EUR      | 10,724   | 130,337.81          | 0.13         |
| JUST EAT TAKEAWAY                      | EUR      | 217      | 4,573.97            |              |
| KONINKLIJKE AHOLD NV                   | EUR      | 2,763    | 79,146.11           | 0.08         |
| KONINKLIJKE DSM                        | EUR      | 477      | 58,187.64           | 0.06         |
| KONINKLIJKE KPN NV                     | EUR      | 8,061    | 24,862.97           | 0.02         |
| NN GROUP NV                            | EUR      | 881      | 35,879.84           | 0.03         |
| NXP SEMICONDUCTO                       | USD      | 729      | 115,203.87          | 0.12         |
| QIAGEN N.V.                            | EUR      | 653      | 32,761.94           | 0.03         |
| RANDSTAD N.V.                          | EUR      | 237      | 14,407.36           | 0.02         |
| ROYAL PHILIPS                          | EUR      | 2,022    | 30,220.35           | 0.03         |
| WOLTERS KLUWER                         | EUR      | 554      | 57,801.24           | 0.06         |
| <b>TOTAL NETHERLANDS</b>               |          |          | <b>2,410,958.13</b> | <b>2.44</b>  |
| <b>NEW ZEALAND</b>                     |          |          |                     |              |
| AUCKLAND INTL AIRPORT LTD              | NZD      | 2,999    | 14,813.23           | 0.01         |
| FISHER & PAYKEL HEALTHCARE CORPORATION | NZD      | 1,119    | 15,994.14           | 0.02         |
| MERCURY NZ LTD                         | NZD      | 5,163    | 18,155.13           | 0.02         |
| MERIDIAN ENERGY LTD                    | NZD      | 11,834   | 39,217.98           | 0.04         |
| SPARK NEW ZEALAND                      | NZD      | 4,050    | 13,831.56           | 0.01         |
| XERO LTD                               | AUD      | 129      | 6,147.38            | 0.01         |
| <b>TOTAL NEW ZEALAND</b>               |          |          | <b>108,159.42</b>   | <b>0.11</b>  |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security             | Currency | Quantity | Market value      | % Net Assets |
|------------------------------|----------|----------|-------------------|--------------|
| <b>NORWAY</b>                |          |          |                   |              |
| DNB BANK ASA                 | NOK      | 2,648    | 52,269.07         | 0.05         |
| GJENSID FORSIKR              | NOK      | 547      | 10,672.34         | 0.01         |
| MOWI ASA                     | NOK      | 748      | 12,695.70         | 0.01         |
| ORKLA ASA                    | NOK      | 1,318    | 9,491.29          | 0.01         |
| SALMAR ASA                   | NOK      | 143      | 5,585.86          | 0.01         |
| TELENOR                      | NOK      | 1,040    | 9,670.47          | 0.01         |
| <b>TOTAL NORWAY</b>          |          |          | <b>100,384.73</b> | <b>0.10</b>  |
| <b>PORTUGAL</b>              |          |          |                   |              |
| JERONIMO MARTINS             | EUR      | 576      | 12,405.37         | 0.01         |
| <b>TOTAL PORTUGAL</b>        |          |          | <b>12,405.37</b>  | <b>0.01</b>  |
| <b>SPAIN</b>                 |          |          |                   |              |
| ACCIONA S.A.                 | EUR      | 243      | 44,580.85         | 0.05         |
| ACS ACTIVIDADES CONS Y SERV  | EUR      | 635      | 18,142.13         | 0.02         |
| AENA SME SA                  | EUR      | 217      | 27,165.89         | 0.02         |
| AMADEUS IT GROUP SA          | EUR      | 1,258    | 65,183.25         | 0.06         |
| BANCO DE BILBAO VIZCAYA S.A. | EUR      | 11,669   | 70,164.38         | 0.07         |
| BANCO SANTANDER S.A.         | EUR      | 34,012   | 101,728.81        | 0.10         |
| CAIXABANK S.A.               | EUR      | 12,325   | 48,300.96         | 0.05         |
| CELLNEX TELECOM SA           | EUR      | 984      | 32,471.38         | 0.04         |
| EDP RENOVAVEIS SA EUR5       | EUR      | 2,277    | 50,012.04         | 0.05         |
| FERROVIAL SA                 | EUR      | 1,620    | 42,307.28         | 0.05         |
| GRIFOLS SA SHARES A          | EUR      | 1,022    | 11,747.16         | 0.02         |
| INDITEX                      | EUR      | 3,292    | 87,307.67         | 0.08         |
| RED ELECTRICA DE ESPANA      | EUR      | 8,578    | 148,858.19        | 0.15         |
| TELEFONICA SA                | EUR      | 10,461   | 37,791.85         | 0.04         |
| <b>TOTAL SPAIN</b>           |          |          | <b>785,761.84</b> | <b>0.80</b>  |
| <b>SWEDEN</b>                |          |          |                   |              |
| ASSA ABLOY AB                | SEK      | 2,859    | 61,380.69         | 0.07         |
| ATLAS COPCO AB               | SEK      | 10,902   | 116,244.35        | 0.11         |
| ATLAS COPCO AB-A SHS         | SEK      | 18,760   | 221,637.12        | 0.22         |
| BOLIDEN AB (PUBL) AK         | SEK      | 698      | 26,209.66         | 0.03         |
| ELECTROLUX AB-B              | SEK      | 148      | 1,999.65          |              |
| EQT AB                       | SEK      | 767      | 16,238.75         | 0.01         |
| ERICSSON(LM) B               | SEK      | 17,655   | 103,189.77        | 0.10         |
| ESSITY                       | SEK      | 1,674    | 43,908.31         | 0.05         |
| EVOLUTION AB                 | SEK      | 340      | 33,133.53         | 0.04         |
| FASTIGHETS AB BALDER-B SHRS  | SEK      | 2,332    | 10,859.28         | 0.01         |
| GETINGE INDUSTRIER AB -B-    | SEK      | 1,212    | 25,160.01         | 0.02         |
| HENNES AND MAURITZ B         | SEK      | 2,213    | 23,838.60         | 0.03         |
| HOLMEN AB-B SHARES           | SEK      | 301      | 11,956.76         | 0.01         |
| HUSQVARNA AB CL B            | SEK      | 1,634    | 11,466.74         | 0.01         |
| INDUSTRIVARDEN S.A           | SEK      | 474      | 11,532.09         | 0.02         |
| INDUSTRIVARDEN S C           | SEK      | 427      | 10,368.12         | 0.02         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                        | Currency | Quantity | Market value        | % Net Assets |
|---|----------|----------|---------------------|--------------|
| INDUTRADE AB                            | SEK      | 930      | 18,841.82           | 0.02         |
| INVESTMENT AB LATOUR-B SHS              | SEK      | 271      | 5,126.34            | 0.01         |
| INVESTOR AB-A SHS                       | SEK      | 785      | 14,604.51           | 0.01         |
| INVESTOR AB-B SHS                       | SEK      | 3,635    | 65,781.78           | 0.06         |
| KINNEVIK AB                             | SEK      | 375      | 5,153.78            |              |
| LUNDBERGFÖRETAGEN S.B LIBRES            | SEK      | 234      | 9,973.51            | 0.01         |
| NIBE INDUSTRIER AB-B SHS                | SEK      | 11,284   | 105,155.97          | 0.10         |
| SAGAX -B-                               | SEK      | 1,388    | 31,504.47           | 0.04         |
| SECURITAS AB B                          | SEK      | 1,050    | 8,763.15            | 0.01         |
| SKANDINAVISKA ENSKILDA BANKEN           | SEK      | 2,781    | 32,014.95           | 0.03         |
| SKANSKA AB SER'B'SEK10 LIBRE            | SEK      | 690      | 10,926.59           | 0.01         |
| SVENSKA CELLULOSA -B- FREE              | SEK      | 1,666    | 21,097.74           | 0.02         |
| SVENSKA HANDELSBANKEN AB                | SEK      | 3,123    | 31,501.14           | 0.03         |
| SVENSKA KULLAGERFABRIKEN AB -B-         | SEK      | 1,408    | 21,506.06           | 0.03         |
| SWEDBANK AB                             | SEK      | 1,744    | 29,676.10           | 0.03         |
| TELE2 AB                                | SEK      | 918      | 7,497.63            |              |
| TELIA AB                                | SEK      | 5,731    | 14,663.65           | 0.02         |
| VOLVO AB-B-                             | SEK      | 1,026    | 18,559.41           | 0.02         |
| VOLVO S.A                               | SEK      | 439      | 8,346.43            | 0.01         |
| <b>TOTAL SWEDEN</b>                     |          |          | <b>1,189,818.46</b> | <b>1.21</b>  |
| <b>SWITZERLAND</b>                      |          |          |                     |              |
| ABB LTD                                 | CHF      | 4,893    | 148,393.18          | 0.15         |
| ADECCO GROUP AG-REG                     | CHF      | 397      | 13,069.88           | 0.01         |
| ALCON INC                               | CHF      | 1,498    | 102,292.19          | 0.11         |
| BALOISE HOLDING R                       | CHF      | 72       | 11,104.72           | 0.01         |
| BARRY CALLEBAUT AG                      | CHF      | 9        | 17,791.28           | 0.01         |
| CHOCOLADEFABRIKEN LINDT UND SPRUNGLI AG | CHF      | 2        | 20,384.16           | 0.02         |
| CHUBB LIMITED                           | USD      | 804      | 177,362.40          | 0.18         |
| CIE FIN RICHEMONT N                     | CHF      | 1,469    | 190,367.16          | 0.20         |
| CLARIANT AG-REG                         | CHF      | 768      | 12,160.46           | 0.01         |
| COCACOLA HBC SA                         | GBP      | 364      | 8,638.70            | 0.01         |
| CREDIT SUISSE GROUP                     | CHF      | 5,857    | 17,497.03           | 0.02         |
| GARMIN LTD                              | USD      | 459      | 42,361.11           | 0.04         |
| GEBERIT NOM.                            | CHF      | 99       | 46,598.76           | 0.04         |
| GIVAUDAN-REG                            | CHF      | 62       | 189,840.69          | 0.19         |
| JULIUS BAER GRUPPE                      | CHF      | 486      | 28,291.35           | 0.03         |
| KUEHNE + NAGEL INTL AG-REG              | CHF      | 163      | 37,912.37           | 0.04         |
| LOGITECH INTERNATIONAL SA               | CHF      | 496      | 30,588.94           | 0.03         |
| PARTNERS GROUP HOLDING N                | CHF      | 100      | 88,280.91           | 0.09         |
| SCHINDLER HOLDING AG                    | CHF      | 139      | 26,125.55           | 0.03         |
| SCHINDLER HOLDING AG (NAMEN)            | CHF      | 44       | 7,932.31            | 0.01         |
| SGS STE GLE SURVEILLANCE NOM            | CHF      | 12       | 27,885.01           | 0.03         |
| SIKA AG-REG                             | CHF      | 408      | 97,763.54           | 0.10         |
| SONOVA HOLDING NOM.                     | CHF      | 121      | 28,679.73           | 0.03         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                  | Currency | Quantity | Market value        | % Net Assets |
|-----------------------------------|----------|----------|---------------------|--------------|
| STMICROELECTRONICS NV             | EUR      | 1,938    | 68,265.25           | 0.07         |
| STRAUMANN HOLDING                 | CHF      | 798      | 91,078.92           | 0.09         |
| SWATCH GROUP NOM.                 | CHF      | 251      | 13,032.50           | 0.02         |
| SWISSCOM AG-REG                   | CHF      | 50       | 27,377.02           | 0.03         |
| SWISS LIFE HOLDING AG-REG         | CHF      | 73       | 37,619.25           | 0.04         |
| SWISS PRIME SITE-REG              | CHF      | 139      | 12,041.19           | 0.01         |
| SWISS RE AG                       | CHF      | 692      | 64,680.42           | 0.07         |
| TE CONNECTIVITY LTD               | USD      | 866      | 99,416.80           | 0.10         |
| TEMENOS AG - REG                  | CHF      | 51       | 2,796.87            |              |
| THE SWATCH GROUP AG-B             | CHF      | 74       | 21,034.81           | 0.02         |
| UBS GROUP AG                      | CHF      | 6,393    | 118,880.45          | 0.12         |
| VAT GROUP SA                      | CHF      | 103      | 28,142.67           | 0.03         |
| ZURICH FINANCIAL SERVICES         | CHF      | 428      | 204,602.89          | 0.20         |
| <b>TOTAL SWITZERLAND</b>          |          |          | <b>2,160,290.47</b> | <b>2.19</b>  |
| <b>UNITED KINGDOM</b>             |          |          |                     |              |
| 3I GROUP PLC                      | GBP      | 4,817    | 77,729.79           | 0.08         |
| ADMIRAL GROUP PLC                 | GBP      | 301      | 7,737.33            | 0.01         |
| ANGLO AMERICAN                    | GBP      | 829      | 32,273.82           | 0.04         |
| ASHTED GROUP PLC                  | GBP      | 1,335    | 75,795.50           | 0.08         |
| ASSOCIATE BRITISH FOOD            | GBP      | 1,270    | 24,075.76           | 0.02         |
| AUTO TRADER GROUP PLC             | GBP      | 1,472    | 9,129.37            | 0.01         |
| AVEVA GROUP PLC                   | GBP      | 214      | 8,270.75            | 0.01         |
| AVIVA PLC-B SHARE                 | GBP      | 6,327    | 33,699.67           | 0.04         |
| BARCLAYS PLC                      | GBP      | 50,136   | 95,599.12           | 0.09         |
| BARRATT DEVELOPMENTS PLC          | GBP      | 4,139    | 19,755.46           | 0.02         |
| BERKELEY GROUP HOLDINGS/THE       | GBP      | 254      | 11,527.65           | 0.01         |
| BRITISH LAND CO ORD               | GBP      | 3,278    | 15,578.88           | 0.02         |
| BT GROUP PLC                      | GBP      | 13,629   | 18,369.44           | 0.02         |
| BUNZL                             | GBP      | 909      | 30,167.25           | 0.04         |
| BURBERRY GROUP PLC                | GBP      | 1,095    | 26,738.09           | 0.02         |
| COCA-COLA EUROPACIFIC PARTNE      | USD      | 383      | 21,187.56           | 0.02         |
| COMPASS GROUP PLC                 | GBP      | 2,809    | 64,789.90           | 0.07         |
| CRODA INTERNATIONAL PLC           | GBP      | 421      | 33,443.31           | 0.04         |
| DIAGEO                            | GBP      | 6,065    | 266,283.24          | 0.27         |
| HALMA PLC                         | GBP      | 1,382    | 32,815.22           | 0.03         |
| HARGREAVES LANSDOWN PLC           | GBP      | 467      | 4,809.63            |              |
| HIKMA PHARMACEUTICALS             | GBP      | 83       | 1,549.49            |              |
| HSBC HOLDINGS PLC                 | GBP      | 38,246   | 237,248.41          | 0.24         |
| INFORMA PLC                       | GBP      | 2,744    | 20,451.05           | 0.02         |
| INTERCONTINENTAL HOTELS GROUP PLC | GBP      | 461      | 26,306.66           | 0.02         |
| INTERTEK GROUP                    | GBP      | 484      | 23,485.59           | 0.03         |
| JD SPORTS FASHION PLC             | GBP      | 10,756   | 16,321.43           | 0.01         |
| JOHNSON MATTHEY PLC               | GBP      | 125      | 3,198.14            | 0.01         |
| KINGFISHER PLC NEW                | GBP      | 7,282    | 20,680.77           | 0.02         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                   | Currency | Quantity | Market value        | % Net Assets |
|------------------------------------|----------|----------|---------------------|--------------|
| LAND SECURITIES REIT RG            | GBP      | 1,518    | 11,346.53           | 0.01         |
| LEGAL&GENERAL GROUP PLC            | GBP      | 14,028   | 42,100.42           | 0.05         |
| LLOYDS BANKING GROUP PLC           | GBP      | 140,862  | 76,942.36           | 0.08         |
| LONDON STOCK EXCHANGE              | GBP      | 624      | 53,562.35           | 0.06         |
| NATWEST GROUP PLC                  | GBP      | 17,862   | 56,980.17           | 0.06         |
| NEXT PLC                           | GBP      | 395      | 27,586.35           | 0.02         |
| OCADO GROUP PLC                    | GBP      | 1,650    | 12,241.89           | 0.01         |
| PEARSON ORD                        | GBP      | 1,163    | 13,138.87           | 0.01         |
| PERSIMMON PLC                      | GBP      | 1,091    | 15,971.12           | 0.02         |
| PHOENIX GROUP HOLDINGS PLC         | GBP      | 1,491    | 10,915.16           | 0.01         |
| PRUDENTIAL PLC                     | GBP      | 5,848    | 79,312.94           | 0.08         |
| RECKITT BENCKISER GROUP PLC        | GBP      | 1,973    | 136,557.98          | 0.14         |
| RELX PLC                           | GBP      | 5,660    | 155,773.15          | 0.15         |
| RENTOKIL INITIAL 05                | GBP      | 6,031    | 36,853.03           | 0.04         |
| ROYALTY PHARMA PLC- CL A           | USD      | 1,036    | 40,942.72           | 0.04         |
| SAGE GROUP                         | GBP      | 916      | 8,215.27            | 0.01         |
| SAINSBURY J. PLC                   | GBP      | 8,066    | 21,122.08           | 0.02         |
| SCHRODERS PLC                      | GBP      | 1,135    | 5,952.54            |              |
| SEGRO REIT                         | GBP      | 8,805    | 80,875.21           | 0.09         |
| SEVERN TRENT PLC NV                | GBP      | 747      | 23,820.48           | 0.02         |
| SMITH & NEPHEW PLC                 | GBP      | 1,880    | 25,090.27           | 0.02         |
| SMITHS GROUP PLC                   | GBP      | 583      | 11,209.90           | 0.01         |
| SPIRAX SARCO ENGINEERING PLC       | GBP      | 513      | 65,502.45           | 0.06         |
| STANDARD CHARTERED PLC             | GBP      | 5,300    | 39,679.45           | 0.04         |
| STANDARD LIFE --- REGISTERED SHS   | GBP      | 7,304    | 16,627.11           | 0.01         |
| ST JAMES'S PLACE PLC               | GBP      | 1,484    | 19,546.46           | 0.02         |
| TAYLOR WIMPEY                      | GBP      | 10,563   | 12,915.61           | 0.01         |
| UNILEVER PLC                       | EUR      | 6,883    | 344,301.48          | 0.35         |
| UNITED UTILITIES GROUP             | GBP      | 1,890    | 22,538.80           | 0.03         |
| VODAFONE GROUP PLC                 | GBP      | 49,816   | 50,478.61           | 0.05         |
| WHITBREAD PLC                      | GBP      | 356      | 11,005.34           | 0.01         |
| <b>TOTAL UNITED KINGDOM</b>        |          |          | <b>2,788,124.38</b> | <b>2.82</b>  |
| <b>UNITED STATES OF AMERICA</b>    |          |          |                     |              |
| 3M CO                              | USD      | 917      | 109,966.64          | 0.11         |
| A.O.SMITH CORP                     | USD      | 337      | 19,289.88           | 0.02         |
| ABBOTT LABORATORIES INC            | USD      | 4,829    | 530,175.91          | 0.54         |
| ABBVIE                             | USD      | 3,303    | 533,797.83          | 0.54         |
| ACTIVISION BLIZZARD                | USD      | 1,437    | 110,002.35          | 0.11         |
| ADOBE INC                          | USD      | 857      | 288,406.21          | 0.29         |
| ADVANCED AUTO PARTS                | USD      | 160      | 23,524.80           | 0.03         |
| ADVANCED MICRO DEVICES INC         | USD      | 4,397    | 284,793.69          | 0.28         |
| AFC FIDELITY NALT INFORMATION SCES | USD      | 1,169    | 79,316.65           | 0.08         |
| AFLAC INC                          | USD      | 1,085    | 78,054.90           | 0.08         |
| AGILENT TECHNOLOGIES INC           | USD      | 2,136    | 319,652.40          | 0.33         |



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                     | Currency | Quantity | Market value | % Net Assets |
|--------------------------------------|----------|----------|--------------|--------------|
| AIRBNB INC-CLASS A                   | USD      | 608      | 51,984.00    | 0.06         |
| AKAMAI TECHNOLOGIES                  | USD      | 292      | 24,615.60    | 0.03         |
| ALBEMARLE CORP                       | USD      | 303      | 65,708.58    | 0.06         |
| ALEXANDRIA RE EQS                    | USD      | 477      | 69,484.59    | 0.07         |
| ALIGN TECHNOLOGY INC                 | USD      | 203      | 42,812.70    | 0.04         |
| ALLSTATE CORP                        | USD      | 494      | 66,986.40    | 0.06         |
| ALLY FINANCIAL INC                   | USD      | 437      | 10,684.65    | 0.01         |
| ALNYLAM PHARMACEUTICALS INC          | USD      | 266      | 63,214.90    | 0.07         |
| ALPHABET- A                          | USD      | 11,376   | 1,003,704.48 | 1.02         |
| ALPHABET-C-                          | USD      | 10,523   | 933,705.79   | 0.95         |
| AMAZON.COM INC                       | USD      | 27,162   | 2,281,608.00 | 2.31         |
| AMERCO-NON VOTING                    | USD      | 360      | 19,792.80    | 0.02         |
| AMERICAN EXPRESS CO COM              | USD      | 1,814    | 268,018.50   | 0.27         |
| AMERICAN FINANCIAL GROUP             | USD      | 129      | 17,709.12    | 0.02         |
| AMERICAN HOMES 4 RENT- A             | USD      | 1,041    | 31,375.74    | 0.03         |
| AMERICAN INTERNATIONAL GROUP         | USD      | 1,448    | 91,571.52    | 0.09         |
| AMERICAN TOWER CORP                  | USD      | 1,325    | 280,714.50   | 0.28         |
| AMERICAN WATER WORKS CO INC          | USD      | 515      | 78,496.30    | 0.08         |
| AMERIPRISE FINANCIAL INC             | USD      | 207      | 64,453.59    | 0.07         |
| AMERISOURCEBERGEN CORP               | USD      | 486      | 80,535.06    | 0.08         |
| AMETEK INC                           | USD      | 592      | 82,714.24    | 0.08         |
| AMGEN                                | USD      | 1,010    | 265,266.40   | 0.27         |
| AMPHENOL CL.A                        | USD      | 4,207    | 320,320.98   | 0.32         |
| ANALOG DEVICES INC                   | USD      | 3,862    | 633,483.86   | 0.64         |
| ANNALY CAPITAL MANAGEMENT IN         | USD      | 923      | 19,456.84    | 0.02         |
| ANSYS                                | USD      | 168      | 40,587.12    | 0.04         |
| APPLE INC                            | USD      | 26,987   | 3,506,420.91 | 3.55         |
| APPLIED MATERIALS INC                | USD      | 2,372    | 230,985.36   | 0.24         |
| ARAMARK                              | USD      | 390      | 16,122.60    | 0.02         |
| ARES MANAGEMENT CORP - A             | USD      | 295      | 20,189.80    | 0.02         |
| ARISTA NETWORKS INC                  | USD      | 1,743    | 211,513.05   | 0.21         |
| ARROW ELECTRON.ORD                   | USD      | 48       | 5,019.36     |              |
| ASPEN TECHNOLOGY INC                 | USD      | 56       | 11,502.40    | 0.01         |
| ASSURANT INC                         | USD      | 74       | 9,254.44     | 0.01         |
| AT AND T INC                         | USD      | 13,244   | 243,822.04   | 0.24         |
| AUTODESK                             | USD      | 915      | 170,986.05   | 0.17         |
| AUTOMATIC DATA PROCESSING INC        | USD      | 777      | 185,594.22   | 0.19         |
| AUTOZONE INC                         | USD      | 56       | 138,106.08   | 0.14         |
| AVALONBAY COMMUNITIES                | USD      | 1,018    | 164,427.36   | 0.16         |
| AVANTOR INC                          | USD      | 2,123    | 44,774.07    | 0.05         |
| AVERY DENNISON                       | USD      | 217      | 39,277.00    | 0.04         |
| BANK OF AMERICA CORP                 | USD      | 20,505   | 679,125.60   | 0.69         |
| BANK OF NEW YORK MELLON              | USD      | 1,522    | 69,281.44    | 0.07         |
| Bath & Body Works Inc Registered Shs | USD      | 797      | 33,585.58    | 0.04         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                   | Currency | Quantity | Market value | % Net Assets |
|------------------------------------|----------|----------|--------------|--------------|
| BAXTER INTL INC                    | USD      | 3,608    | 183,899.76   | 0.18         |
| BECTON DICKINSON                   | USD      | 844      | 214,629.20   | 0.22         |
| BEST BUY CO INC                    | USD      | 662      | 53,099.02    | 0.06         |
| BIOGEN IDEC INC                    | USD      | 282      | 78,091.44    | 0.08         |
| BIOMARIN PHARMACEUTICAL INC.       | USD      | 296      | 30,633.04    | 0.03         |
| BIO-RAD LABORATORIES INC -A        | USD      | 161      | 67,698.89    | 0.07         |
| BIO-TECHNE CORP                    | USD      | 484      | 40,113.92    | 0.04         |
| BLACK KNIGHT INC-WHEN ISSUED       | USD      | 304      | 18,772.00    | 0.02         |
| BLACKROCK CL.A                     | USD      | 289      | 204,794.07   | 0.21         |
| BLACKSTONE INC                     | USD      | 1,369    | 101,566.11   | 0.10         |
| BLOCK INC                          | USD      | 1,003    | 63,028.52    | 0.06         |
| BOOKING HOLDINGS INC               | USD      | 73       | 147,115.44   | 0.15         |
| BORGWARNER INC                     | USD      | 165      | 6,641.25     | 0.01         |
| BOSTON PROPERTIES INC              | USD      | 1,097    | 74,135.26    | 0.07         |
| BOSTON SCIENTIFIC CORP             | USD      | 4,037    | 186,791.99   | 0.18         |
| BROADCOM INC                       | USD      | 1,116    | 623,989.08   | 0.63         |
| BROADRIDGE FINANCIAL SOLUTIONS     | USD      | 213      | 28,569.69    | 0.03         |
| BROWN AND BROWN                    | USD      | 424      | 24,155.28    | 0.03         |
| BROWN-FORMAN CORP                  | USD      | 888      | 58,323.84    | 0.06         |
| BURLINGTON STORES INC              | USD      | 204      | 41,363.04    | 0.05         |
| CADENCE DESIGN SYSTEMS INC         | USD      | 524      | 84,175.36    | 0.08         |
| CAESARS ENTERTAINMENT INC          | USD      | 416      | 17,305.60    | 0.02         |
| CAMDEN PROPERTY PB                 | USD      | 711      | 79,546.68    | 0.08         |
| CAMPBELL SOUP CO CAP               | USD      | 606      | 34,390.50    | 0.04         |
| CAPITAL ONE FINANCIAL CORP         | USD      | 1,093    | 101,605.28   | 0.10         |
| CARDINAL HEALTH                    | USD      | 731      | 56,191.97    | 0.06         |
| CARLISLE COS INC                   | USD      | 139      | 32,755.35    | 0.03         |
| CARLYLE GROUP INC/THE              | USD      | 241      | 7,191.44     |              |
| CARMAX                             | USD      | 503      | 30,627.67    | 0.03         |
| CARRIER GLOBAL CORP-WI             | USD      | 2,263    | 93,348.75    | 0.10         |
| CATALENT INC                       | USD      | 499      | 22,459.99    | 0.02         |
| CBER GROUP A                       | USD      | 1,015    | 78,114.40    | 0.08         |
| CBOE GLOBAL MARKETS INC            | USD      | 185      | 23,211.95    | 0.02         |
| CDW CORP NEW                       | USD      | 421      | 75,182.18    | 0.08         |
| CENTENE CORP                       | USD      | 1,156    | 94,803.56    | 0.09         |
| CERIDIAN HCM HOLDING INC           | USD      | 312      | 20,014.80    | 0.02         |
| CHARTER COMMUNICATIONS INC         | USD      | 235      | 79,688.50    | 0.08         |
| CHIPOTLE MEXICAN GRILL INC CLASS A | USD      | 49       | 67,987.01    | 0.07         |
| CH ROBINSON WORLDWIDE              | USD      | 301      | 27,559.56    | 0.03         |
| CHURCH DWIGHT INC                  | USD      | 642      | 51,751.62    | 0.05         |
| CIGNA CORP                         | USD      | 588      | 194,827.92   | 0.20         |
| CINCINNATI FINANCIAL CORP          | USD      | 298      | 30,512.22    | 0.03         |
| CINTAS                             | USD      | 179      | 80,839.98    | 0.08         |
| CISCO SYSTEMS                      | USD      | 12,263   | 584,209.32   | 0.59         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                         | Currency | Quantity | Market value | % Net Assets |
|--|----------|----------|--------------|--------------|
| CITIGROUP                                | USD      | 3,789    | 171,376.47   | 0.18         |
| CITIZENS FINANCIAL GROUP INC             | USD      | 856      | 33,700.72    | 0.04         |
| CLOROX CO                                | USD      | 356      | 49,957.48    | 0.06         |
| CLOUDFLARE INC - CLASS A                 | USD      | 396      | 17,903.16    | 0.02         |
| CME Group-A Shs -A-                      | USD      | 699      | 117,543.84   | 0.12         |
| COGNEX CORP                              | USD      | 439      | 20,681.29    | 0.02         |
| COGNIZANT TECHN.SOLUTIONS CORP CL.A      | USD      | 1,043    | 59,649.17    | 0.06         |
| COLGATE PALMOLIVE                        | USD      | 2,290    | 180,429.10   | 0.18         |
| COMCAST CORP CLASS A                     | USD      | 8,243    | 288,257.71   | 0.29         |
| CONAGRA BRANDS INC                       | USD      | 1,248    | 48,297.60    | 0.05         |
| CONSTELLATION BRANDS INC                 | USD      | 406      | 94,090.50    | 0.10         |
| COOPER COMPANIES PROV.ECHANGE            | USD      | 131      | 43,317.77    | 0.04         |
| COPART                                   | USD      | 786      | 47,859.54    | 0.05         |
| CORNING INC                              | USD      | 1,876    | 59,919.44    | 0.06         |
| COSTAR GROUP INC                         | USD      | 736      | 56,878.08    | 0.06         |
| CROWDSTRIKE HOLDINGS INC - A             | USD      | 401      | 42,221.29    | 0.05         |
| CROWN CASTLE INTL CORP                   | USD      | 1,290    | 174,975.60   | 0.18         |
| CUMMINS INC                              | USD      | 356      | 86,255.24    | 0.09         |
| CVS HEALTH CORP                          | USD      | 2,526    | 235,397.94   | 0.24         |
| DANAHER CORP                             | USD      | 1,999    | 530,574.58   | 0.54         |
| DARDEN RESTAURANTS                       | USD      | 269      | 37,210.77    | 0.04         |
| DARLING INGREDIENTS INC                  | USD      | 438      | 27,414.42    | 0.02         |
| DATADOG INC - CLASS A                    | USD      | 457      | 33,589.50    | 0.03         |
| DAVITA HEALTHCARE PARTNERS INC           | USD      | 128      | 9,557.76     | 0.01         |
| DEERE & CO                               | USD      | 791      | 339,149.16   | 0.34         |
| DELL TECHNOLOGIES -C W/I                 | USD      | 1,754    | 70,545.88    | 0.07         |
| DENTSPLY INTL                            | USD      | 735      | 23,402.40    | 0.02         |
| DEXCOM                                   | USD      | 1,157    | 131,018.68   | 0.13         |
| DIGITAL REALTY TRUST                     | USD      | 883      | 88,538.41    | 0.09         |
| DISCOVER FINANCIAL SERVICES              | USD      | 553      | 54,099.99    | 0.06         |
| DISCOVERY INC-W/I                        | USD      | 4,273    | 40,508.04    | 0.05         |
| DISH NETWORK CORP A                      | USD      | 370      | 5,194.80     |              |
| DOCUSIGN INC                             | USD      | 330      | 18,288.60    | 0.02         |
| DOLLAR GENERAL                           | USD      | 639      | 157,353.75   | 0.16         |
| DOLLAR TREE INC.                         | USD      | 568      | 80,337.92    | 0.08         |
| DOVER CORP                               | USD      | 350      | 47,393.50    | 0.05         |
| DR HORTON INC                            | USD      | 805      | 71,757.70    | 0.07         |
| DROPBOX INC-CLASS A                      | USD      | 465      | 10,406.70    | 0.01         |
| DYNATRACE INC                            | USD      | 487      | 18,652.10    | 0.02         |
| EATON CORPORATION PUBLIC LIMITED COMPANY | USD      | 1,056    | 165,739.20   | 0.17         |
| EBAY INC                                 | USD      | 1,547    | 64,154.09    | 0.07         |
| EDWARDS LIFESCIENCES CORP                | USD      | 4,512    | 336,640.32   | 0.34         |
| ELANCO ANIMAL HEALTH INC                 | USD      | 1,083    | 13,234.26    | 0.01         |
| ELECTRONIC ARTS COM NPV                  | USD      | 529      | 64,633.22    | 0.06         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                   | Currency | Quantity | Market value | % Net Assets |
|------------------------------------|----------|----------|--------------|--------------|
| ELEVANCE HEALTH INC                | USD      | 462      | 236,992.14   | 0.24         |
| ELI LILLY & CO                     | USD      | 5,846    | 2,138,700.64 | 2.17         |
| ENPHASE ENERGY                     | USD      | 1,234    | 326,960.64   | 0.33         |
| ENTEGRIS INC                       | USD      | 415      | 27,219.85    | 0.02         |
| EPAM SYSTEMS INC                   | USD      | 161      | 52,766.14    | 0.05         |
| EQUIFAX INC                        | USD      | 264      | 51,311.04    | 0.06         |
| EQUINIX INC                        | USD      | 275      | 180,133.25   | 0.18         |
| EQUITABLE HOLDINGS INC             | USD      | 656      | 18,827.20    | 0.02         |
| EQUITY RESIDENTIAL PROPERTIES      | USD      | 2,606    | 153,754.00   | 0.16         |
| ERIE INDEMNITY COMPANY-CL A        | USD      | 15       | 3,730.80     |              |
| ESSEX PROPERTY TRUST INC           | USD      | 474      | 100,450.08   | 0.10         |
| ESTEE LAUDER COMPANIES INC -A-     | USD      | 660      | 163,752.60   | 0.16         |
| ETSY INC                           | USD      | 343      | 41,084.54    | 0.04         |
| EXACT SCIENCES CORP                | USD      | 394      | 19,506.94    | 0.02         |
| EXPEDIA GROUP INC                  | USD      | 314      | 27,506.40    | 0.03         |
| EXPEDITORS INTL WASHINGTON         | USD      | 480      | 49,881.60    | 0.05         |
| EXTRA SPACE STORAGE INC            | USD      | 392      | 57,694.56    | 0.05         |
| F5 NETWORKS                        | USD      | 397      | 56,973.47    | 0.06         |
| FACTSET RESEARCH SYSTEMS INC       | USD      | 63       | 25,276.23    | 0.03         |
| FAIR ISAAC                         | USD      | 52       | 31,126.16    | 0.03         |
| FASTENAL CO                        | USD      | 1,533    | 72,541.56    | 0.07         |
| FDX CORPORATION EX FEDERAL EXPRESS | USD      | 679      | 117,602.80   | 0.12         |
| FIFTH THIRD BANCORP                | USD      | 1,948    | 63,913.88    | 0.06         |
| FIRST CITIZENS BC A                | USD      | 24       | 18,200.64    | 0.01         |
| FIRST HORIZON CORPORATION          | USD      | 1,030    | 25,235.00    | 0.02         |
| FIRST REPUBLIC BANK                | USD      | 368      | 44,855.52    | 0.05         |
| FIRST SOLAR INC                    | USD      | 857      | 128,370.03   | 0.13         |
| FISERV INC                         | USD      | 1,102    | 111,379.14   | 0.12         |
| FLEETCOR TECHNOL                   | USD      | 140      | 25,715.20    | 0.03         |
| FMC CORP.                          | USD      | 361      | 45,052.80    | 0.05         |
| FNF GROUP-W/I                      | USD      | 454      | 17,079.48    | 0.01         |
| FORTINET                           | USD      | 1,345    | 65,757.05    | 0.07         |
| FORTIVE                            | USD      | 2,409    | 154,778.25   | 0.16         |
| FORTUNE BRANDS                     | USD      | 352      | 20,102.72    | 0.02         |
| FRANKLIN RESOURCES                 | USD      | 485      | 12,794.30    | 0.02         |
| GALLAGHER (ARTHUR J.)              | USD      | 397      | 74,850.38    | 0.08         |
| GAMING AND LEISURE PROPE-W/I       | USD      | 726      | 37,817.34    | 0.04         |
| GARTNER INC.                       | USD      | 148      | 49,748.72    | 0.05         |
| GENERAC HOLDING                    | USD      | 457      | 46,001.62    | 0.04         |
| GEN MILLS INC COM                  | USD      | 1,664    | 139,526.40   | 0.14         |
| GENUINE PARTS CO                   | USD      | 433      | 75,129.83    | 0.08         |
| GILEAD SCIENCES INC                | USD      | 2,410    | 206,898.50   | 0.21         |
| GLOBAL PAYMENTS                    | USD      | 547      | 54,328.04    | 0.06         |
| GLOBE LIFE                         | USD      | 200      | 24,110.00    | 0.03         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                     | Currency | Quantity | Market value | % Net Assets |
|--------------------------------------|----------|----------|--------------|--------------|
| GODADDY A                            | USD      | 339      | 25,363.98    | 0.03         |
| GOLDMAN SACHS GROUP                  | USD      | 972      | 333,765.36   | 0.34         |
| HARTFORD FINANCIAL                   | USD      | 920      | 69,763.60    | 0.07         |
| HASBRO INC COM                       | USD      | 374      | 22,817.74    | 0.02         |
| HCA HEALTHCARE INC                   | USD      | 425      | 101,983.00   | 0.10         |
| HEALTHCARE REALTY TRUST INCORPORATED | USD      | 1,098    | 21,158.46    | 0.02         |
| Healthpeak Properties Inc            | USD      | 1,577    | 39,535.39    | 0.04         |
| HENRY (JASK) & ASSOCIATES            | USD      | 149      | 26,158.44    | 0.03         |
| HENRY SCHEIN INC                     | USD      | 429      | 34,264.23    | 0.03         |
| HERSHEY FOODS CORP                   | USD      | 401      | 92,859.57    | 0.09         |
| HILTON WORLDWIDE                     | USD      | 696      | 87,946.56    | 0.09         |
| HOLOGIC                              | USD      | 724      | 54,162.44    | 0.06         |
| HOME DEPOT INC COM USD0.05           | USD      | 1,933    | 610,557.38   | 0.62         |
| HOST HOTELS & RESORTS INC            | USD      | 5,098    | 81,822.90    | 0.08         |
| HOWMET AERO (ARCONIC)                | USD      | 866      | 34,129.06    | 0.04         |
| HP ENTERPRISE                        | USD      | 3,874    | 61,829.04    | 0.06         |
| HP INC                               | USD      | 2,579    | 69,297.73    | 0.07         |
| HUBBELL                              | USD      | 147      | 34,497.96    | 0.04         |
| HUBSPOT INC                          | USD      | 79       | 22,841.27    | 0.02         |
| HUMANA INC                           | USD      | 250      | 128,047.50   | 0.13         |
| HUNTINGTON BANCSHARES INC            | USD      | 4,092    | 57,697.20    | 0.06         |
| IBM                                  | USD      | 4,209    | 593,006.01   | 0.60         |
| IDEX CORP                            | USD      | 173      | 39,501.09    | 0.04         |
| IDEXX LABORATORIES INC               | USD      | 254      | 103,621.84   | 0.11         |
| ILLINOIS TOOL WORKS                  | USD      | 846      | 186,373.80   | 0.18         |
| ILLUMINA INC                         | USD      | 467      | 94,427.40    | 0.09         |
| INCYTE                               | USD      | 349      | 28,031.68    | 0.03         |
| INGERSOLL RAND INC                   | USD      | 1,140    | 59,565.00    | 0.06         |
| INSULET CORP                         | USD      | 209      | 61,527.51    | 0.06         |
| INTEL CORP                           | USD      | 26,872   | 710,226.96   | 0.72         |
| INTERCONTINENTALEXCHANGE GROUP       | USD      | 1,098    | 112,643.82   | 0.11         |
| INTERPUBLIC GROUP OF COS INC         | USD      | 678      | 22,584.18    | 0.02         |
| INTL FLAVORS & FRAGRANCES            | USD      | 723      | 75,799.32    | 0.08         |
| INTUIT INC                           | USD      | 498      | 193,831.56   | 0.19         |
| INTUITIVE SURGICAL                   | USD      | 1,029    | 273,045.15   | 0.28         |
| INVITATION HOMES INC                 | USD      | 1,909    | 56,582.76    | 0.05         |
| IQVIA HOLDINGS - REGISTERED SHARE    | USD      | 1,379    | 282,543.31   | 0.29         |
| IRON MOUNTAIN REIT                   | USD      | 2,130    | 106,180.50   | 0.11         |
| J.B HUNT TRANSPORT SERVICES INC      | USD      | 224      | 39,056.64    | 0.04         |
| JPMORGAN CHASE & CO                  | USD      | 5,641    | 756,458.10   | 0.76         |
| JUNIPER NETWORKS INC                 | USD      | 962      | 30,745.52    | 0.03         |
| KELLOGG CO COM                       | USD      | 707      | 50,366.68    | 0.05         |
| KEURIG DR PEPPER INC                 | USD      | 1,986    | 70,820.76    | 0.07         |
| KEYCORP                              | USD      | 2,653    | 46,215.26    | 0.05         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                    | Currency | Quantity | Market value | % Net Assets |
|-------------------------------------|----------|----------|--------------|--------------|
| KEYSIGHT TECHNOLOGIES IN            | USD      | 1,267    | 216,745.69   | 0.22         |
| KIMBERLY-CLARK CP COM               | USD      | 914      | 124,075.50   | 0.13         |
| KIMCO REALTY CORP                   | USD      | 2,076    | 43,969.68    | 0.04         |
| KKR & Co Registered Shs             | USD      | 1,058    | 49,112.36    | 0.05         |
| KLA TENCOR                          | USD      | 402      | 151,566.06   | 0.15         |
| KNIGHT-SWIFT TRANSPORTATION         | USD      | 419      | 21,959.79    | 0.02         |
| LABORATORY CORP OF AMERICA HOLDINGS | USD      | 183      | 43,092.84    | 0.05         |
| LAM RESEARCH CORP                   | USD      | 370      | 155,511.00   | 0.16         |
| LAS VEGAS SANDS                     | USD      | 906      | 43,551.42    | 0.04         |
| LENNAR CORP COM                     | USD      | 716      | 64,798.00    | 0.06         |
| LENNOX INTL                         | USD      | 77       | 18,420.71    | 0.02         |
| LIBERTY BROADBAND CORP              | USD      | 236      | 17,999.72    | 0.02         |
| LIBERTY GLOBAL INC-SERIES C         | USD      | 216      | 4,196.88     |              |
| LINCOLN NATIONAL CORP               | USD      | 263      | 8,079.36     | 0.01         |
| LIVE NATION ENTERTAINMENT IN        | USD      | 386      | 26,919.64    | 0.03         |
| LKQ                                 | USD      | 791      | 42,247.31    | 0.04         |
| LOWE S COS INC COM                  | USD      | 1,165    | 232,114.60   | 0.24         |
| LPL FINANCIAL HO                    | USD      | 177      | 38,262.09    | 0.04         |
| LULULEMON ATHLETICA INC.            | USD      | 318      | 101,880.84   | 0.11         |
| LUMEN TECHNOLOGIES INC              | USD      | 1,755    | 9,161.10     | 0.01         |
| M AND T BANK                        | USD      | 350      | 50,771.00    | 0.06         |
| MANUFACTURED HOME COMMUNITIES       | USD      | 464      | 29,974.40    | 0.03         |
| MARKEL                              | USD      | 24       | 31,619.76    | 0.04         |
| MARKETAXESS HOLDINGS                | USD      | 88       | 24,542.32    | 0.03         |
| MARRIOTT INTERNATIONAL CL.A         | USD      | 433      | 64,469.37    | 0.06         |
| MARSH & MCLENNAN COS INC            | USD      | 956      | 158,198.88   | 0.16         |
| MARVELL TECHNOLOGY INC              | USD      | 2,457    | 91,007.28    | 0.09         |
| MASCO CORP                          | USD      | 477      | 22,261.59    | 0.02         |
| MASIMO CORP                         | USD      | 149      | 22,044.55    | 0.03         |
| MASTERCARD INC                      | USD      | 1,627    | 565,756.71   | 0.57         |
| MATCH GROUP INC                     | USD      | 668      | 27,715.32    | 0.03         |
| MCCORMICK CO INC                    | USD      | 663      | 54,956.07    | 0.06         |
| MCDONALD'S CORP                     | USD      | 1,981    | 522,052.93   | 0.53         |
| MCKESSON CORP                       | USD      | 424      | 159,050.88   | 0.17         |
| MEDICAL PROPERTIES TRUST INC        | USD      | 1,491    | 16,609.74    | 0.02         |
| MERCADOLIBRE                        | USD      | 131      | 110,857.44   | 0.12         |
| Meta Platforms - A                  | USD      | 4,288    | 516,017.92   | 0.52         |
| METLIFE INC                         | USD      | 1,930    | 139,674.10   | 0.14         |
| METTLER TOLEDO INTERNATIONAL INC    | USD      | 162      | 234,162.90   | 0.24         |
| MGM MIRAGE                          | USD      | 528      | 17,703.84    | 0.01         |
| MICROCHIP TECHNOLOGY                | USD      | 1,534    | 107,763.50   | 0.11         |
| MICROSOFT CORP                      | USD      | 16,926   | 4,059,193.32 | 4.11         |
| MID-AMER APT CMNTYS                 | USD      | 307      | 48,195.93    | 0.05         |
| MODERNA INC                         | USD      | 663      | 119,088.06   | 0.12         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security               | Currency | Quantity | Market value | % Net Assets |
|--------------------------------|----------|----------|--------------|--------------|
| MOHAWK INDUSTRIES              | USD      | 109      | 11,141.98    | 0.02         |
| MOLINA HEALTHCARE INC          | USD      | 110      | 36,324.20    | 0.03         |
| MONDELEZ INTERNATIONAL INC     | USD      | 3,596    | 239,673.40   | 0.24         |
| MONGODB INC                    | USD      | 142      | 27,951.28    | 0.03         |
| MONOLITHIC POWER SYSTEM        | USD      | 130      | 45,969.30    | 0.05         |
| MONSTER BEVERAGE CORP          | USD      | 1,068    | 108,434.04   | 0.11         |
| MOODY'S CORP                   | USD      | 316      | 88,043.92    | 0.09         |
| MORGAN STANLEY                 | USD      | 2,462    | 209,319.24   | 0.21         |
| MOTOROLA SOL. WI               | USD      | 1,217    | 313,633.07   | 0.32         |
| NASDAQ STOCK MARKET INC        | USD      | 654      | 40,122.90    | 0.04         |
| NETFLIX INC                    | USD      | 871      | 256,840.48   | 0.26         |
| NETWORK APPLIANCE INC          | USD      | 637      | 38,258.22    | 0.03         |
| NEUROCRINE BIOSCIENCES INC     | USD      | 140      | 16,721.60    | 0.01         |
| NEWELL BRANDS INC              | USD      | 1,501    | 19,633.08    | 0.02         |
| NEWMONT CORP                   | USD      | 2,179    | 102,848.80   | 0.10         |
| NEWS CORP/NEW-CL A-W/I         | USD      | 592      | 10,774.40    | 0.02         |
| NIKE INC CLASS B COM NPV       | USD      | 3,387    | 396,312.87   | 0.40         |
| NORDSON CORP                   | USD      | 99       | 23,534.28    | 0.02         |
| NORTHERN TRUST                 | USD      | 559      | 49,465.91    | 0.05         |
| NORTONLIFELOCK INC             | USD      | 931      | 19,951.33    | 0.02         |
| NVIDIA CORP                    | USD      | 17,486   | 2,555,404.04 | 2.59         |
| NVR                            | USD      | 8        | 36,900.64    | 0.04         |
| OKTA INC                       | USD      | 241      | 16,467.53    | 0.02         |
| OLD DOMINION FREIGHT LINES INC | USD      | 272      | 77,188.16    | 0.07         |
| OMNICOM GROUP                  | USD      | 369      | 30,099.33    | 0.03         |
| ORACLE CORP COM                | USD      | 7,023    | 574,060.02   | 0.59         |
| O REILLY AUTOMOTIVE            | USD      | 182      | 153,613.46   | 0.15         |
| OTIS WORLDWIDE CORP-WI         | USD      | 1,089    | 85,279.59    | 0.09         |
| OWENS CORNING INC              | USD      | 256      | 21,836.80    | 0.02         |
| PACCAR INC                     | USD      | 150      | 14,845.50    | 0.02         |
| PALO ALTO NETWORKS INC         | USD      | 531      | 74,095.74    | 0.07         |
| PARAMETRIC TECHNOLOGY CORP     | USD      | 182      | 21,847.28    | 0.02         |
| PARKER-HANNIFIN CORP           | USD      | 344      | 100,104.00   | 0.10         |
| PAYCHEX                        | USD      | 622      | 71,878.32    | 0.07         |
| PAYCOM SOFTWARE INC            | USD      | 79       | 24,514.49    | 0.03         |
| PAYLOCITY HOLDING CORP         | USD      | 75       | 14,569.50    | 0.02         |
| PAYPAL HOLDINGS INC            | USD      | 2,074    | 147,710.28   | 0.15         |
| PENTAIR PLC                    | USD      | 433      | 19,476.34    | 0.02         |
| PEPSICO INC                    | USD      | 3,654    | 660,131.64   | 0.67         |
| PERKINELMER INC                | USD      | 365      | 51,180.30    | 0.05         |
| PINTEREST INC- CLASS A         | USD      | 974      | 23,648.72    | 0.03         |
| PLUG POWER INC                 | USD      | 4,216    | 52,151.92    | 0.05         |
| PNC FINANCIAL SERVICES GROUP   | USD      | 1,164    | 183,842.16   | 0.18         |
| POOL CORP                      | USD      | 123      | 37,186.59    | 0.03         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security               | Currency | Quantity | Market value | % Net Assets |
|--------------------------------|----------|----------|--------------|--------------|
| PPG INDUSTRIES INC             | USD      | 651      | 81,856.74    | 0.08         |
| PRICE T ROWE GROUP             | USD      | 432      | 47,113.92    | 0.05         |
| PRINCIPAL FINANCIAL GROUP INC  | USD      | 708      | 59,415.36    | 0.06         |
| PROCTER & GAMBLE CO            | USD      | 6,599    | 1,000,144.44 | 1.01         |
| PROGRESSIVE CORP               | USD      | 1,105    | 143,329.55   | 0.14         |
| PROLOGIS                       | USD      | 2,658    | 299,636.34   | 0.30         |
| PRUDENTIAL FINANCIAL INC       | USD      | 748      | 74,396.08    | 0.07         |
| PUBLIC STORAGE                 | USD      | 468      | 131,128.92   | 0.13         |
| PULTE GROUP                    | USD      | 696      | 31,688.88    | 0.03         |
| QORVO INC                      | USD      | 190      | 17,221.60    | 0.02         |
| QUALCOMM INC                   | USD      | 3,150    | 346,311.00   | 0.35         |
| QUANTA SERVICES INC            | USD      | 939      | 133,807.50   | 0.14         |
| QUEST DIAGNOSTICS INCORPORATED | USD      | 229      | 35,824.76    | 0.04         |
| RAYMOND JAMES FINANCIAL INC    | USD      | 339      | 36,222.15    | 0.03         |
| REALTY INCOME                  | USD      | 1,727    | 109,543.61   | 0.11         |
| REGENCY CENTERS                | USD      | 1,125    | 70,312.50    | 0.07         |
| REGIONS FINANCIAL CORP         | USD      | 1,853    | 39,950.68    | 0.04         |
| REPLIGEN                       | USD      | 156      | 26,412.36    | 0.02         |
| RESMED                         | USD      | 439      | 91,369.07    | 0.10         |
| RITCHIE BROTHERS AUCT.         | CAD      | 289      | 16,681.80    | 0.01         |
| ROBERT HALF INTL INC           | USD      | 287      | 21,189.21    | 0.02         |
| ROCKWELL AUTOMATION INC        | USD      | 309      | 79,589.13    | 0.08         |
| ROKU INC                       | USD      | 294      | 11,965.80    | 0.01         |
| ROLLINS INC                    | USD      | 600      | 21,924.00    | 0.03         |
| ROPER INDUSTRIES               | USD      | 199      | 85,985.91    | 0.09         |
| ROSS STORES                    | USD      | 987      | 114,561.09   | 0.12         |
| SALESFORCE INC                 | USD      | 4,221    | 559,662.39   | 0.56         |
| SBA COMMUNICATIONS             | USD      | 314      | 88,017.34    | 0.09         |
| SCHWAB CHARLES CORP            | USD      | 2,734    | 227,632.84   | 0.23         |
| SEAGEN INC                     | USD      | 250      | 32,127.50    | 0.03         |
| SEALED AIR CORP                | USD      | 351      | 17,507.88    | 0.02         |
| SEI INVESTMENTS                | USD      | 187      | 10,902.10    | 0.01         |
| SENSATA TECHNOLOGIES HOLDING   | USD      | 390      | 15,748.20    | 0.02         |
| SERVICENOW INC                 | USD      | 895      | 347,501.65   | 0.35         |
| SHERWIN-WILLIAMS CO            | USD      | 708      | 168,029.64   | 0.17         |
| SIGNATURE BANK                 | USD      | 99       | 11,406.78    | 0.01         |
| SIMON PROPERTY GROUP INC PRD   | USD      | 981      | 115,247.88   | 0.11         |
| SIRIUS XM HOLDINGS INC         | USD      | 2,247    | 13,122.48    | 0.01         |
| SNAP INC - A                   | USD      | 1,885    | 16,870.75    | 0.01         |
| SNAP ON TOOLS CORP             | USD      | 107      | 24,448.43    | 0.02         |
| SOLAREdge TECHNOLOGIES INC     | USD      | 492      | 139,368.84   | 0.14         |
| SP GLOBAL                      | USD      | 964      | 322,882.16   | 0.33         |
| SPLUNK INC                     | USD      | 722      | 62,156.98    | 0.06         |
| SS AND C TECHNOLOGIES HOLDINGS | USD      | 325      | 16,919.50    | 0.02         |



# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                        | Currency | Quantity | Market value | % Net Assets |
|---|----------|----------|--------------|--------------|
| STANLEY BLACK & DECKER                  | USD      | 376      | 28,245.12    | 0.02         |
| STARBUCKS CORP                          | USD      | 2,097    | 208,022.40   | 0.21         |
| STATE STREET CO                         | USD      | 1,098    | 85,171.86    | 0.08         |
| STRYKER CORP                            | USD      | 995      | 243,267.55   | 0.25         |
| SUN COMMUNITIES INC                     | USD      | 375      | 53,625.00    | 0.05         |
| SVB FINANCIAL GROUP                     | USD      | 115      | 26,466.10    | 0.03         |
| SYNCHRONY FINANCIAL                     | USD      | 814      | 26,748.04    | 0.02         |
| SYNOPSIS INC                            | USD      | 263      | 83,973.27    | 0.08         |
| SYSCO CORPORATION                       | USD      | 1,463    | 111,846.35   | 0.12         |
| TAKE TWO INTERACTIVE SOFTWARE           | USD      | 240      | 24,991.20    | 0.03         |
| TANGO HOLDINGS INC                      | USD      | 734      | 46,821.86    | 0.05         |
| TARGET CORP                             | USD      | 1,324    | 197,328.96   | 0.20         |
| TELEFLEX INC                            | USD      | 113      | 28,208.19    | 0.03         |
| TERADYNE INC                            | USD      | 450      | 39,307.50    | 0.04         |
| TESLA INC                               | USD      | 21,857   | 2,692,345.26 | 2.72         |
| TEXAS INSTRUMENTS COM                   | USD      | 2,543    | 420,154.46   | 0.42         |
| TEXAS PACIFIC LAND CORP                 | USD      | 18       | 42,196.14    | 0.05         |
| THE COCA COLA COMPANY                   | USD      | 11,054   | 703,144.94   | 0.71         |
| THE TRADE DESK INC                      | USD      | 845      | 37,881.35    | 0.04         |
| THE WALT DISNEY                         | USD      | 5,056    | 439,265.28   | 0.44         |
| TJX COMPANIES INC                       | USD      | 3,337    | 265,625.20   | 0.27         |
| TMOBILE US INC                          | USD      | 1,154    | 161,560.00   | 0.17         |
| TOROMONT INDUSTRIES LTD                 | CAD      | 256      | 18,461.28    | 0.02         |
| TRACTOR SUPPLY                          | USD      | 320      | 71,990.40    | 0.07         |
| TRADEWEB MARKETS INC-CLASS A            | USD      | 200      | 12,986.00    | 0.02         |
| TRANSUNION                              | USD      | 453      | 25,707.75    | 0.03         |
| TRAVELERS COMPANIES INC                 | USD      | 480      | 89,995.20    | 0.09         |
| TRIMBLE NAVIGATION                      | USD      | 771      | 38,981.76    | 0.04         |
| TRUIST FINANCIAL CORPORATION            | USD      | 2,391    | 102,884.73   | 0.11         |
| TWILIO INC                              | USD      | 369      | 18,066.24    | 0.02         |
| TYLER TECHNOLOGIES                      | USD      | 61       | 19,667.01    | 0.02         |
| UBER TECHNOLOGIES INC                   | USD      | 4,485    | 110,914.05   | 0.11         |
| UDR INC.                                | USD      | 903      | 34,973.19    | 0.04         |
| ULTA SALON COSMETICS & FRAGRANCE INC    | USD      | 160      | 75,051.20    | 0.08         |
| UNITEDHEALTH GROUP INC                  | USD      | 2,663    | 1,411,869.34 | 1.43         |
| UNITED PARCEL SERVICE CL B              | USD      | 1,988    | 345,593.92   | 0.35         |
| UNITED RENTALS INC                      | USD      | 505      | 179,487.10   | 0.18         |
| US BANCORP                              | USD      | 3,966    | 172,957.26   | 0.18         |
| VAIL RESORTS INC                        | USD      | 97       | 23,119.95    | 0.03         |
| VEEVA SYSTEMS INC-CLASS A               | USD      | 270      | 43,572.60    | 0.05         |
| VENTAS                                  | USD      | 2,875    | 129,518.75   | 0.13         |
| VERISIGN INC                            | USD      | 168      | 34,513.92    | 0.04         |
| VERISK ANALYTICS A                      | USD      | 288      | 50,808.96    | 0.05         |
| VERIZON COMMUNICATIONS EX BELL ATLANTIC | USD      | 8,090    | 318,746.00   | 0.32         |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security                                       | Currency | Quantity | Market value         | % Net Assets |
|--|----------|----------|----------------------|--------------|
| VF CORP  | USD      | 1,007    | 27,803.27            | 0.02         |
| VIACOMCBS INC - CLASS B                                | USD      | 1,338    | 22,585.44            | 0.03         |
| VIATRIS INC  | USD      | 3,434    | 38,220.42            | 0.03         |
| VICI PROPERTIES INC                                    | USD      | 2,777    | 89,974.80            | 0.09         |
| VISA INC CLASS A                                       | USD      | 3,084    | 640,731.84           | 0.64         |
| VMWARE INC CLASS A                                     | USD      | 942      | 115,639.92           | 0.12         |
| VULCAN MATERIALS CO                                    | USD      | 363      | 63,564.93            | 0.07         |
| W.R.BERKLEY CORP.                                      | USD      | 426      | 30,914.82            | 0.03         |
| WABTEC   | USD      | 435      | 43,417.35            | 0.04         |
| WALGREENS BOOTS ALLIANCE                               | USD      | 2,285    | 85,367.60            | 0.09         |
| WAL-MART IN COM USD0.10                                | USD      | 4,188    | 593,816.52           | 0.61         |
| WATERS CORPORATION                                     | USD      | 431      | 147,651.98           | 0.15         |
| WEBSTER FINANCIAL CORP                                 | USD      | 401      | 18,983.34            | 0.02         |
| WELLS FARGO & CO                                       | USD      | 7,280    | 300,591.20           | 0.30         |
| Welltower Inc  | USD      | 1,351    | 88,558.05            | 0.09         |
| WESTERN DIGITAL CORP                                   | USD      | 748      | 23,599.40            | 0.02         |
| WESTERN UNION  | USD      | 832      | 11,456.64            | 0.01         |
| WEST PHARMACEUTICAL SERVICES INC                       | USD      | 212      | 49,894.20            | 0.05         |
| WHIRLPOOL CORP   | USD      | 149      | 21,077.54            | 0.02         |
| WORKDAY INC-A  | USD      | 327      | 54,716.91            | 0.05         |
| WP CAREY INC   | USD      | 606      | 47,358.90            | 0.05         |
| WW GRAINGER INC  | USD      | 126      | 70,087.50            | 0.07         |
| WYNN RESORTS   | USD      | 316      | 26,060.52            | 0.03         |
| XYLEM  | USD      | 464      | 51,304.48            | 0.05         |
| YUM BRANDS   | USD      | 731      | 93,626.48            | 0.10         |
| ZEBRA TECHNOLOGIES CLASS A COM                         | USD      | 153      | 39,230.73            | 0.04         |
| ZILLOW -C-   | USD      | 601      | 19,358.21            | 0.02         |
| ZIMMER HOLDINGS INC                                    | USD      | 617      | 78,667.50            | 0.08         |
| ZOETIS INC   | USD      | 3,413    | 500,175.15           | 0.51         |
| ZOOM VIDEO COMMUNICATIONS-A                            | USD      | 435      | 29,466.90            | 0.03         |
| ZSCALER INC  | USD      | 170      | 19,023.00            | 0.02         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                  |          |          | <b>68,715,349.13</b> | <b>69.59</b> |
| <b>TOTAL Listed equities and similar securities</b>    |          |          | <b>98,253,706.32</b> | <b>99.51</b> |
| <b>TOTAL Equities and similar securities</b>           |          |          | <b>98,253,706.32</b> | <b>99.51</b> |
| <b>Hedges</b>  |          |          |                      |              |
| <b>Firm term commitments</b>                           |          |          |                      |              |
| <b>Commitments firm term on regulated market</b>       |          |          |                      |              |
| EURO STOXX 50 0323                                     | EUR      | 2        | -2,219.88            |              |
| FTSE 100 FUT 0323                                      | GBP      | 1        | 42.10                |              |
| M-TOPIX (TOK) 0323                                     | JPY      | 3        | -1,043.54            |              |
| SP 500 MINI 0323                                       | USD      | 1        | -5,390.00            | -0.01        |
| <b>TOTAL Commitments firm term on regulated market</b> |          |          | <b>-8,611.32</b>     | <b>-0.01</b> |
| <b>TOTAL Firm term commitments</b>                     |          |          | <b>-8,611.32</b>     | <b>-0.01</b> |
| <b>TOTAL Hedges</b>                                    |          |          | <b>-8,611.32</b>     | <b>-0.01</b> |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## 3.12. Portfolio listing of financial instruments in USD

| Name of security          | Currency | Quantity | Market value         | % Net Assets  |
|---------------------------|----------|----------|----------------------|---------------|
| <b>Margin call</b>        |          |          |                      |               |
| Margin call CACEIS        | USD      | 5,390    | 5,390.00             | 0.01          |
| Margin call CACEIS        | JPY      | 137,690  | 1,043.54             |               |
| Margin call CACEIS        | EUR      | 2,080    | 2,219.88             |               |
| Margin call CACEIS        | GBP      | -35      | -42.10               |               |
| <b>TOTAL Margin call</b>  |          |          | <b>8,611.32</b>      | <b>0.01</b>   |
| <b>Receivables</b>        |          |          | <b>99,649.67</b>     | <b>0.10</b>   |
| <b>Payables</b>           |          |          | <b>-62,079.83</b>    | <b>-0.06</b>  |
| <b>Financial accounts</b> |          |          | <b>448,175.44</b>    | <b>0.45</b>   |
| <b>Net assets</b>         |          |          | <b>98,739,451.60</b> | <b>100.00</b> |

|   |     |           |         |
|---|-----|-----------|---------|
| Units AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB<br>UMWELTZEICHEN UCITS ETF DR | USD | 2,527,557 | 39.0651 |
|---|-----|-----------|---------|

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

## Note(s)

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED  
PAB UMWELTZEICHEN UCITS ETF DR

Legal entity identifier:

969500YM4E2Q7K7RVQ13

## Sustainable investment objective

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

### Did this financial product have a sustainable investment objective?

| <input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> <b>Yes</b>   | <input type="radio"/> <input type="radio"/> <input type="checkbox"/> <b>No</b>   |
|--|--|
| <input checked="" type="checkbox"/> It made <b>sustainable investments with an environmental objective: <u>38.51%</u></b> <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul> | <input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul> |
| <input type="checkbox"/> It made <b>sustainable investments with a social objective: ___%</b>  | <input type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>  |



### To what extent was the sustainable investment objective of this financial product met?

The product promoted environmental characteristics by reproducing, among other things, an index meeting the minimum standards of the "Paris Aligned Benchmark (PAB) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained.

● **How did the sustainability indicators perform?**

| Date       | Index                                   | Carbon intensity | Coverage |
|------------|---|------------------|----------|
| 28/02/2022 | WORLD                                   | 372.454          | 99%      |
| 28/02/2022 | WORLD CLIMATE CHANGE PARIS ALIGN LC SEL | 130.376          | 100%     |
| 28/02/2022 | WORLD                                   | 391.352          | 99%      |
| 28/02/2022 | WORLD CLIMATE CHANGE PARIS ALIGN LC SEL | 109.962          | 100%     |
| 30/11/2022 | WORLD                                   | 460.308          | 99%      |
| 30/11/2022 | WORLD CLIMATE CHANGE PARIS ALIGN LC SEL | 122.383          | 100%     |

*\*Indicateur indiqué dans le PCD*

● **...and compared to previous periods?**

The above sustainability indicators have not been compared to those of previous periods, as the regulation was not yet in force

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

To ensure that sustainable investments do not cause significant harm, Amundi uses two tests:

- The first “DNSH” (“Do No Significant Harm”) test is based on the monitoring of the mandatory indicators of the Main Negative Impacts in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data is available (for example, the GHG intensity or greenhouse gas intensity of beneficiary companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. The carbon intensity of beneficiary companies is not within the sector’s last decile). Amundi already considers specific indicators of the Main Negative Impacts in its exclusion policy as part of the Amundi Responsible Investment Policy (e.g. exposure to controversial weapons). These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco
- In addition to the specific sustainability factors covered by the first filter, Amundi has defined a second filter that does not consider the mandatory indicators of the Main Negative Impacts above, so as to verify that a company’s overall environmental or social performance is not worse than other companies in its sector, corresponding to an environmental or social score of E or higher according to Amundi’s ESG rating system.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Concerning external UCIs, the consideration of the “do no significant harm” principle and the impact of sustainable investments depends on each underlying UCI manager’s own methodologies.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

As detailed above, the negative impact indicators were taken into account in the first DNSH filter (Do No Significant Harm):

This is based on the monitoring of the mandatory indicators of the Main Negative Impacts in Appendix 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data is available via the combination of the following indicators and specific thresholds or rules:

- has a CO2 intensity that is not within the last decile of companies in the sector (only applicable to high-intensity sectors), and
- has board diversity that is not within the last decile of companies in its sector, and
- is free from any controversy regarding working conditions and human rights
- is free from any controversy regarding biodiversity and pollution.

Amundi already takes into account the specific Negative Main Impacts in its exclusion policy as part of its Responsible Investment Policy. These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the United Nations Global Compact, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights?***

Yes. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights have been incorporated into Amundi’s ESG rating methodology. The proprietary ESG rating tool evaluates issuers using data available from data providers. For example, the model includes a dedicated criterion called “Community inclusion and Human rights” that is applied to all sectors in addition to other Human rights criteria, including socially responsible supply chains, working conditions and professional relations. In addition, we monitor controversies at least on a quarterly basis, which includes companies identified for Human rights violations. When controversies arise, analysts assess the situation and apply a score to the controversy (using an exclusive, proprietary rating methodology) and determine the best steps to follow. Controversy scores are updated quarterly to track trends and remediation efforts.



**How did this financial product consider principal adverse impacts on sustainability factors?**

The mandatory indicators of the Negative Main Impacts set out in Appendix 1, Table 1 of Delegated Regulation (EU) 2022/1288 were taken into account by implementing exclusion policies (normative and sectoral) and integrating ESG rating into the investment process, engagement and voting approaches:

- Exclusion: Amundi has defined normative exclusion rules, by activity and by sector, covering some of the main sustainability indicators listed in the “Disclosure” Regulation.

- Engagement: engagement is an ongoing and targeted process aimed at influencing companies' activities or behaviour. The objective of the engagement can be divided into two categories: engaging an issuer to improve the way in which it integrates the environmental and social dimension and engaging an issuer to improve its impact on environmental, social and Human rights issues or other sustainability issues that are important to society and the global economy.
- Voting: Amundi's voting policy relies on a holistic analysis of all long-term issues that may influence value creation, including material ESG issues (Amundi's voting policy can be consulted on its website).
- Monitoring controversies: Amundi has developed a controversy monitoring system that relies on three external data providers to systematically monitor controversies and their level of severity. This quantitative approach is then enhanced by an in-depth assessment of each severe controversy conducted by ESG analysts and a periodic review of its developments. This approach applies to all Amundi funds.



### What were the top investments of this financial product?

| Largest investments  | Sector                                    | % Assets | Country |
|----------------------|---|----------|---------|
| MICROSOFT CORP       | Software                                  | 4.11%    | USA     |
| APPLE INC            | Computer equipment                        | 3.55%    | USA     |
| TESLA INC            | Automobile                                | 2.73%    | USA     |
| NVIDIA CORP          | Semi-conductors & Manufacturing equipment | 2.59%    | USA     |
| AMAZON.COM INC       | Internet and Direct Marketing Retail      | 2.31%    | USA     |
| ELI LILLY & CO       | Pharmaceuticals                           | 2.17%    | USA     |
| ASML HOLDING NV      | Semi-conductors & Manufacturing equipment | 1.54%    | NLD     |
| UNITEDHEALTH GRP INC | Health care providers and services        | 1.43%    | USA     |
| ALPHABET INC CL A    | Interactive media and services            | 1.02%    | USA     |
| PROCTER GAMBLE       | Domestic products                         | 1.01%    | USA     |
| ALPHABET INC CL C    | Interactive media and services            | 0.95%    | USA     |
| SANOFI               | Pharmaceuticals                           | 0.81%    | FRA     |
| JPMORGAN CHASE & CO  | Banks                                     | 0.77%    | USA     |
| INTEL CORP           | Semi-conductors & Manufacturing equipment | 0.72%    | USA     |
| COCA-COLA Co         | Beverages                                 | 0.71%    | USA     |

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: **from 01/01/2022 to 12/31/2022**

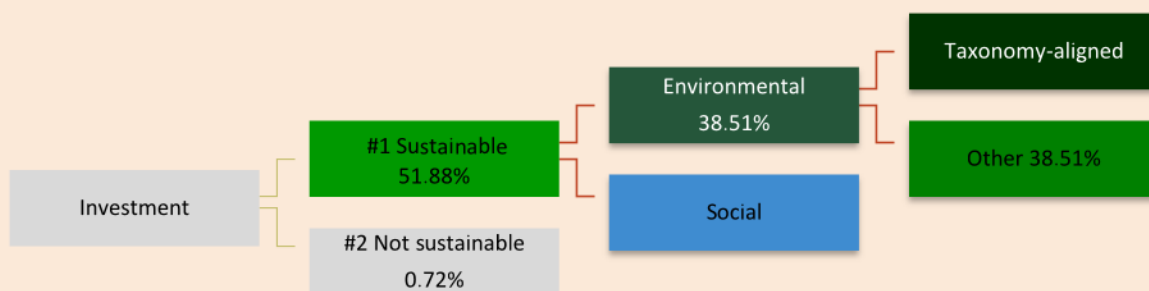


### What was the proportion of sustainability-related investments?



## What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



**#1 Sustainable** covers sustainable investments with environmental or social objectives.

**#2 Not sustainable** includes investments which do not qualify as sustainable investments.

## ● In which economic sectors were the investments made?

| Sector   | % of assets |
|--|-------------|
| Semi-conductors & Manufacturing equipment        | 9.49%       |
| Software   | 8.17%       |
| Banks  | 6.61%       |
| Pharmaceuticals                                  | 4.15%       |
| Computer equipment                               | 4.02%       |
| Health care equipment and supplies               | 3.88%       |
| Data processing services                         | 3.86%       |
| REITs  | 3.73%       |
| Insurance  | 3.37%       |
| Capital markets                                  | 3.12%       |
| Health care providers and services               | 2.98%       |
| Automobile                                       | 2.73%       |
| Interactive media and services                   | 2.59%       |
| Internet and Direct Marketing Retail             | 2.58%       |
| Machines   | 2.54%       |
| Beverages  | 2.26%       |
| Speciality retail sales                          | 2.19%       |
| Biological Science Tools and Services            | 2.07%       |
| Hotels, Restaurants, & Leisure                   | 1.84%       |
| Biotech  | 1.74%       |
| Textiles, clothing, and luxury goods             | 1.73%       |
| Electrical installations                         | 1.69%       |
| Domestic products                                | 1.69%       |
| Electronic hardware, instruments, and components | 1.49%       |
| Communications equipment                         | 1.38%       |
| Personal care products                           | 1.30%       |
| Food Retail & Pharma                             | 1.25%       |

|   |       |
|---|-------|
| Entertainment   | 1.13% |
| Chemicals   | 1.07% |
| Diversified telecom services                                | 1.06% |
| Construction products                                       | 1.03% |
| Food products   | 0.87% |
| Route & Rail  | 0.79% |
| Durable consumer goods                                      | 0.76% |
| Air freight and logistics                                   | 0.76% |
| Professional services                                       | 0.74% |
| Media   | 0.68% |
| Trading companies and distributors                          | 0.64% |
| Multi-line retail sales                                     | 0.62% |
| Wireless telecommunications                                 | 0.51% |
| Structural engineering                                      | 0.47% |
| Consumer credit   | 0.47% |
| Electric utilities  | 0.44% |
| Property developers   | 0.43% |
| Metals and mining.  | 0.39% |
| Industrial conglomerates                                    | 0.33% |
| Business services and supplies                              | 0.28% |
| Diversified financial services                              | 0.25% |
| Distributors  | 0.17% |
| Transport infrastructure                                    | 0.16% |
| Independent electricity and renewable electricity producers | 0.15% |
| Water services  | 0.13% |
| Leisure products  | 0.12% |
| Automotive parts  | 0.11% |
| Paper and Wood Industry                                     | 0.10% |
| Containers and packaging                                    | 0.09% |
| Buildings   | 0.06% |
| Health care technology                                      | 0.06% |
| Oil & Gas   | 0.04% |
| Marine  | 0.04% |
| Aerospace & Defence   | 0.03% |
| Mortgage REITs  | 0.02% |
| Diversified consumer services                               | 0.02% |



## To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

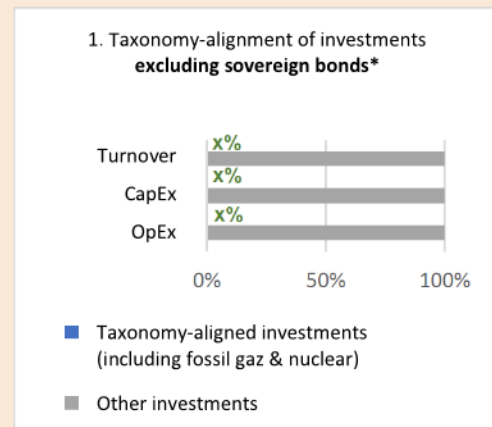
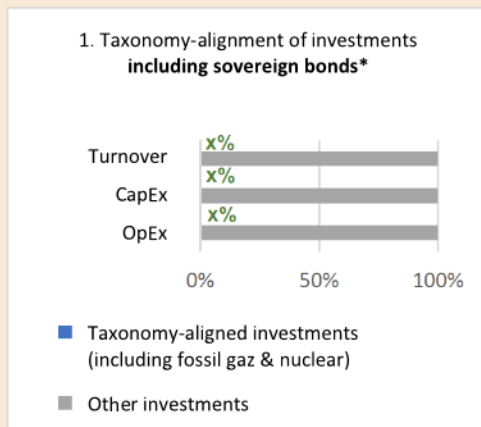
Reliable data on the Taxonomy (including activities linked to fossil gas and nuclear energy) was not available during the period.

### ● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

- Yes:
  - In fossil gas
  - In nuclear energy
- No

### What was the share of investments made in transitional and enabling activities?

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



Data not yet available

\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

### ● What was the share of investments made in transitional and enabling activities?

No reliable data on so-called "transitional and enabling activities" was available during the period.

### ● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective

**Transitional activities are economic activities** for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Reliable data on the European taxonomy was not available in previous reference periods.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### **What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?**

The share of sustainable investments with an environmental objective not aligned with the Taxonomy was 38.51% at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR but some of their activities are not aligned with Taxonomy standards, or data is not yet available for them to perform such an assessment.



### **What was the share of socially sustainable investments?**

The product does not commit to a minimum share of socially sustainable investments.



### **What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?**

Cash and/or other instruments held for liquidity and portfolio risk management purposes were included in category “#2 Other”. Moreover, minimum environmental or social guarantees have not been defined.



### **What actions have been taken to attain the sustainable investment objective during the reference period?**

This product is passively managed. Its investment strategy is to replicate the Index while minimising the associated tracking error. The binding elements of the index methodology ensure that environmental and/or social characteristics are met at each rebalancing date. The product strategy is also based on systematic exclusion policies (normative and sectoral) as described in more detail in Amundi's responsible investment policy.



### **How did this financial product perform compared to the reference sustainable benchmark?**

This product is passively managed. Its investment strategy is to replicate the Index while minimising the associated tracking error.

#### **● How did the reference benchmark differ from a broad market index?**

This product is passively managed. Its investment strategy is to replicate an index with ESG characteristics.

Please see the methodology of the index, available on the index provider's website, for more details regarding the ESG characteristics of the index.

**Reference benchmarks** are indexes to measure whether the financial product attains the sustainable objective.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?***

This product is passively managed. Its investment strategy is to replicate the Index while minimising the associated tracking error. The product's sustainability indicators are, consequently, generally aligned with those of the Index.

- ***How did this financial product perform compared with the reference benchmark?***

This product is passively managed. Its investment strategy is to replicate the Index while minimising the associated tracking error. Consequently, the product's sustainability indicators showed an overall performance in line with that of the Index.

- ***How did this financial product perform compared with the broad market index?***

This product is passively managed. Its investment strategy is to replicate the Index while minimising the associated tracking error. A comparison of the index replicated by the product with its parent index is detailed under "How did the sustainability indicators perform?".

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